

CERTIFICATION

Plaintiff FTC Capital GmbH ("Plaintiff") declares, as to the claims asserted under the federal securities laws that:

1. Plaintiff has reviewed the facts and allegations of the Consolidated Class Action Complaint and has authorized its filing.

2. Plaintiff did not purchase and/or sell the securities that are the subject of this action at the direction of Plaintiff's counsel or in order to participate in any private action.

3. Plaintiff is willing to serve as a representative party on behalf of the class, including providing testimony at deposition and trial, if necessary. Plaintiff understands that this is not a claim form, and that Plaintiff's ability to share in any recovery as a member of the class is not dependent upon execution of this Certification.

4. Plaintiff's Class Period purchase and sale transactions in the VIX-related securities that are the subject of this action are attached in Schedule A. Plaintiff has complete authority to bring a suit to recover for investment losses for all securities set forth in Schedule A.

5. During the three years prior to the date of this Certification, Plaintiff has not sought to serve or served as a representative party for a class in an action filed under the federal securities laws.

6. Plaintiff will not accept any payment for serving as a representative party on behalf of the class beyond Plaintiff's pro rata share of any recovery, except such reasonable costs and expenses (including lost wages) directly relating to the representation of the class as ordered or approved by the Court.

I declare under penalty of perjury of the laws of the United States of America that the foregoing is true and correct.

Executed this 2 day of October 2018.

By: 

Rolf Majcen

Schedule A
FTC - Classic

Security	Buy / Sell	Date	Quantity	Price
CBOE Volatility Index (VIX)	SELL	3/23/2012	-1	17.6
CBOE Volatility Index (VIX)	BUY	3/23/2012	1	17.65
CBOE Volatility Index (VIX)	SELL	4/16/2012	-20	21.3
CBOE Volatility Index (VIX)	SELL	4/16/2012	-7	21.3
CBOE Volatility Index (VIX)	SELL	4/16/2012	-5	21.3
CBOE Volatility Index (VIX)	SELL	4/16/2012	-2	21.3
CBOE Volatility Index (VIX)	SELL	4/16/2012	-2	21.3
CBOE Volatility Index (VIX)	SELL	4/17/2012	-2	19.95
CBOE Volatility Index (VIX)	SELL	4/17/2012	-1	19.95
CBOE Volatility Index (VIX)	SELL	4/18/2012	-1	20.5
CBOE Volatility Index (VIX)	SELL	4/18/2012	-1	20.55
CBOE Volatility Index (VIX)	SELL	4/19/2012	-82	20.35
CBOE Volatility Index (VIX)	SELL	4/19/2012	-76	20.35
CBOE Volatility Index (VIX)	SELL	4/20/2012	-6	19.65
CBOE Volatility Index (VIX)	SELL	4/23/2012	-15	20.55
CBOE Volatility Index (VIX)	SELL	4/24/2012	-6	19.75
CBOE Volatility Index (VIX)	SELL	4/25/2012	-94	18.55
CBOE Volatility Index (VIX)	SELL	4/26/2012	-19	17.95
CBOE Volatility Index (VIX)	SELL	4/27/2012	-26	18
CBOE Volatility Index (VIX)	SELL	4/30/2012	-10	18.45
CBOE Volatility Index (VIX)	SELL	5/1/2012	-15	17.95
CBOE Volatility Index (VIX)	SELL	5/2/2012	-24	18.05
CBOE Volatility Index (VIX)	SELL	5/3/2012	-17	18.75
CBOE Volatility Index (VIX)	SELL	5/4/2012	-6	19.85
CBOE Volatility Index (VIX)	SELL	5/4/2012	-5	19.8
CBOE Volatility Index (VIX)	BUY	5/7/2012	5	19.35
CBOE Volatility Index (VIX)	BUY	5/7/2012	7	19.4
CBOE Volatility Index (VIX)	SELL	5/8/2012	-2	19.55
CBOE Volatility Index (VIX)	BUY	5/9/2012	2	20.55
CBOE Volatility Index (VIX)	BUY	5/10/2012	1	19.35
CBOE Volatility Index (VIX)	BUY	5/10/2012	2	19.35
CBOE Volatility Index (VIX)	BUY	5/10/2012	20	19.35
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	2	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	2	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	5	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	6	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	6	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	6	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	10	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	15	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	15	20.15

CBOE Volatility Index (VIX)	BUY	5/11/2012	17	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	19	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	24	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	26	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	76	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	82	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	94	20.15
CBOE Volatility Index (VIX)	SELL	5/11/2012	-128	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-112	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-33	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-26	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-16	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-15	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-9	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-9	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-9	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-9	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-7	21.4
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CBOE Volatility Index (VIX)	SELL	5/11/2012	-7	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-6	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-6	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-5	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-3	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-3	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-3	22.85
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	22.9
CBOE Volatility Index (VIX)	BUY	5/14/2012	16	22.9
CBOE Volatility Index (VIX)	BUY	5/15/2012	7	23.8
CBOE Volatility Index (VIX)	BUY	5/15/2012	15	23.85
CBOE Volatility Index (VIX)	BUY	5/16/2012	5	24.4
CBOE Volatility Index (VIX)	BUY	5/16/2012	7	24.45
CBOE Volatility Index (VIX)	BUY	5/17/2012	112	26.2
CBOE Volatility Index (VIX)	BUY	5/17/2012	128	26.15
CBOE Volatility Index (VIX)	SELL	5/18/2012	-25	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-17	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-12	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-12	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-10	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-10	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-9	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-8	28

CBOE Volatility Index (VIX)	SELL	5/18/2012	-8	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-5	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-5	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-4	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-4	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-4	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	BUY	5/21/2012	1	24.35
CBOE Volatility Index (VIX)	BUY	5/21/2012	2	24.2
CBOE Volatility Index (VIX)	BUY	5/21/2012	3	24.25
CBOE Volatility Index (VIX)	BUY	5/21/2012	6	24.3
CBOE Volatility Index (VIX)	BUY	5/21/2012	9	24.4
CBOE Volatility Index (VIX)	BUY	5/22/2012	2	25
CBOE Volatility Index (VIX)	BUY	5/22/2012	9	25
CBOE Volatility Index (VIX)	BUY	5/22/2012	26	25.05
CBOE Volatility Index (VIX)	BUY	5/23/2012	7	24.8
CBOE Volatility Index (VIX)	BUY	5/23/2012	9	24.85
CBOE Volatility Index (VIX)	BUY	5/24/2012	3	24.3
CBOE Volatility Index (VIX)	SELL	5/25/2012	-3	24.5
CBOE Volatility Index (VIX)	SELL	5/25/2012	-2	24.5
CBOE Volatility Index (VIX)	SELL	5/29/2012	-6	23.05
CBOE Volatility Index (VIX)	SELL	5/29/2012	-2	23.05
CBOE Volatility Index (VIX)	SELL	5/30/2012	-11	25.6
CBOE Volatility Index (VIX)	SELL	5/30/2012	-9	25.6
CBOE Volatility Index (VIX)	SELL	5/30/2012	-1	25.6
CBOE Volatility Index (VIX)	BUY	5/31/2012	9	25.95
CBOE Volatility Index (VIX)	BUY	6/1/2012	2	27.8
CBOE Volatility Index (VIX)	BUY	6/1/2012	2	27.85
CBOE Volatility Index (VIX)	BUY	6/4/2012	33	27
CBOE Volatility Index (VIX)	BUY	6/5/2012	2	25.65
CBOE Volatility Index (VIX)	BUY	6/5/2012	3	25.65
CBOE Volatility Index (VIX)	BUY	6/5/2012	6	25.65
CBOE Volatility Index (VIX)	BUY	6/5/2012	12	25.65
CBOE Volatility Index (VIX)	BUY	6/6/2012	9	23.45
CBOE Volatility Index (VIX)	SELL	6/7/2012	-1	23.1
CBOE Volatility Index (VIX)	SELL	6/8/2012	-10	21.7
CBOE Volatility Index (VIX)	SELL	6/8/2012	-2	21.7
CBOE Volatility Index (VIX)	SELL	6/8/2012	-1	21.7

CBOE Volatility Index (VIX)	SELL	6/11/2012	-9	24.5
CBOE Volatility Index (VIX)	SELL	6/11/2012	-7	24.45
CBOE Volatility Index (VIX)	SELL	6/11/2012	-1	24.45
CBOE Volatility Index (VIX)	SELL	6/11/2012	-1	24.5
CBOE Volatility Index (VIX)	BUY	6/12/2012	8	23.4
CBOE Volatility Index (VIX)	BUY	6/13/2012	1	25
CBOE Volatility Index (VIX)	BUY	6/13/2012	1	25.05
CBOE Volatility Index (VIX)	BUY	6/14/2012	2	23.05
CBOE Volatility Index (VIX)	BUY	6/14/2012	3	23
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.3
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.35
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	21.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	22.5
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	22.55
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	22.55
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	21.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	22.4
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	22.45
CBOE Volatility Index (VIX)	BUY	6/15/2012	5	21.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	5	22.2
CBOE Volatility Index (VIX)	BUY	6/15/2012	6	22.65
CBOE Volatility Index (VIX)	BUY	6/15/2012	7	22.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	8	22.15
CBOE Volatility Index (VIX)	BUY	6/15/2012	9	22.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	9	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	10	21.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	10	22.1
CBOE Volatility Index (VIX)	BUY	6/15/2012	10	22.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	11	22.7
CBOE Volatility Index (VIX)	BUY	6/15/2012	12	21.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	17	22
CBOE Volatility Index (VIX)	BUY	6/15/2012	25	22.05
CBOE Volatility Index (VIX)	BUY	4/16/2012	1	24
CBOE Volatility Index (VIX)	BUY	4/16/2012	6	24
CBOE Volatility Index (VIX)	BUY	4/16/2012	6	24
CBOE Volatility Index (VIX)	BUY	4/16/2012	11	24
CBOE Volatility Index (VIX)	BUY	4/17/2012	2	23.3
CBOE Volatility Index (VIX)	BUY	4/18/2012	1	23.7

CBOE Volatility Index (VIX)	BUY	4/18/2012	1	23.75
CBOE Volatility Index (VIX)	BUY	4/19/2012	6	23.7
CBOE Volatility Index (VIX)	BUY	4/19/2012	21	23.8
CBOE Volatility Index (VIX)	BUY	4/19/2012	36	23.8
CBOE Volatility Index (VIX)	BUY	4/19/2012	42	23.75
CBOE Volatility Index (VIX)	BUY	4/20/2012	1	23.2
CBOE Volatility Index (VIX)	BUY	4/20/2012	4	23.25
CBOE Volatility Index (VIX)	BUY	4/23/2012	2	23.95
CBOE Volatility Index (VIX)	BUY	4/23/2012	2	23.95
CBOE Volatility Index (VIX)	BUY	4/23/2012	5	23.9
CBOE Volatility Index (VIX)	BUY	4/24/2012	7	23.4
CBOE Volatility Index (VIX)	BUY	4/25/2012	5	22.3
CBOE Volatility Index (VIX)	BUY	4/25/2012	6	22.35
CBOE Volatility Index (VIX)	BUY	4/25/2012	25	22.3
CBOE Volatility Index (VIX)	BUY	4/25/2012	27	22.35
CBOE Volatility Index (VIX)	BUY	4/26/2012	3	21.85
CBOE Volatility Index (VIX)	BUY	4/26/2012	5	21.8
CBOE Volatility Index (VIX)	BUY	4/27/2012	3	21.7
CBOE Volatility Index (VIX)	BUY	4/27/2012	11	21.7
CBOE Volatility Index (VIX)	SELL	4/30/2012	-6	21.95
CBOE Volatility Index (VIX)	SELL	4/30/2012	-1	21.9
CBOE Volatility Index (VIX)	BUY	5/1/2012	2	21.65
CBOE Volatility Index (VIX)	BUY	5/2/2012	7	21.6
CBOE Volatility Index (VIX)	BUY	5/3/2012	2	22
CBOE Volatility Index (VIX)	BUY	5/3/2012	3	22.05
CBOE Volatility Index (VIX)	BUY	5/4/2012	6	22.7
CBOE Volatility Index (VIX)	BUY	5/7/2012	1	22.25
CBOE Volatility Index (VIX)	BUY	5/7/2012	1	22.3
CBOE Volatility Index (VIX)	BUY	5/8/2012	2	22.5
CBOE Volatility Index (VIX)	BUY	5/8/2012	3	22.55
CBOE Volatility Index (VIX)	BUY	5/8/2012	4	22.55
CBOE Volatility Index (VIX)	BUY	5/9/2012	3	23.2
CBOE Volatility Index (VIX)	BUY	5/9/2012	5	23.25
CBOE Volatility Index (VIX)	BUY	5/10/2012	1	22.4
CBOE Volatility Index (VIX)	BUY	5/10/2012	2	22.4
CBOE Volatility Index (VIX)	BUY	5/10/2012	3	22.4
CBOE Volatility Index (VIX)	BUY	5/10/2012	5	22.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-42	23.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-36	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-27	23.55
CBOE Volatility Index (VIX)	SELL	5/14/2012	-25	23.5
CBOE Volatility Index (VIX)	SELL	5/14/2012	-21	23.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-11	23.35
CBOE Volatility Index (VIX)	SELL	5/14/2012	-11	23.65
CBOE Volatility Index (VIX)	SELL	5/14/2012	-7	23.5
CBOE Volatility Index (VIX)	SELL	5/14/2012	-7	23.65
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CBOE Volatility Index (VIX)	SELL	5/14/2012	-5	23.55
CBOE Volatility Index (VIX)	SELL	5/14/2012	-5	23.6
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CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.75
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.95
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CBOE Volatility Index (VIX)	SELL	6/15/2012	-10	24.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-8	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-8	24.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-7	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-7	24.3
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CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.25
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.8
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.1
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.25
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.65
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.75
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	21.9
CBOE Volatility Index (VIX)	BUY	6/18/2012	3	21.9
CBOE Volatility Index (VIX)	BUY	6/19/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	6/19/2012	2	21.85
CBOE Volatility Index (VIX)	BUY	6/20/2012	1	20.55
CBOE Volatility Index (VIX)	SELL	6/21/2012	-13	23.2
CBOE Volatility Index (VIX)	SELL	6/21/2012	-1	23.2
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	21.95
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	22
CBOE Volatility Index (VIX)	BUY	6/22/2012	2	21.95
CBOE Volatility Index (VIX)	BUY	6/22/2012	2	21.95
CBOE Volatility Index (VIX)	BUY	6/22/2012	7	21.95
CBOE Volatility Index (VIX)	BUY	6/22/2012	8	22
CBOE Volatility Index (VIX)	BUY	6/27/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	6/27/2012	2	21.75

CBOE Volatility Index (VIX)	SELL	6/28/2012	-10	21.35
CBOE Volatility Index (VIX)	SELL	6/28/2012	-4	21.3
CBOE Volatility Index (VIX)	SELL	6/29/2012	-8	19.55
CBOE Volatility Index (VIX)	SELL	6/29/2012	-3	19.6
CBOE Volatility Index (VIX)	SELL	6/29/2012	-1	19.6
CBOE Volatility Index (VIX)	BUY	7/2/2012	2	18.2
CBOE Volatility Index (VIX)	SELL	7/3/2012	-7	17.7
CBOE Volatility Index (VIX)	SELL	7/3/2012	-3	17.75
CBOE Volatility Index (VIX)	SELL	7/3/2012	-2	17.75
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.8
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.75
CBOE Volatility Index (VIX)	SELL	7/5/2012	-3	18.7
CBOE Volatility Index (VIX)	SELL	7/5/2012	-2	18.65
CBOE Volatility Index (VIX)	SELL	7/5/2012	-2	18.75
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.7
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.8
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	7/6/2012	-3	18.3
CBOE Volatility Index (VIX)	SELL	7/6/2012	-1	18.35
CBOE Volatility Index (VIX)	SELL	7/9/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	7/9/2012	-3	18.3
CBOE Volatility Index (VIX)	SELL	7/9/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.1
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.15
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.15
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.1
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.15
CBOE Volatility Index (VIX)	BUY	7/10/2012	1	19.2
CBOE Volatility Index (VIX)	SELL	7/11/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	7/12/2012	-2	18.5
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75

CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.9
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	4	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	4	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	4	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	17.7

CBOE Volatility Index (VIX)	BUY	7/13/2012	6	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	6	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	7	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	7	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	7	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	7	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	8	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	8	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	10	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	10	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	12	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	13	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	13	17.65
CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.2
CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.75
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.7
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.8
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	11	24.65
CBOE Volatility Index (VIX)	BUY	5/14/2012	13	24.6
CBOE Volatility Index (VIX)	BUY	5/14/2012	14	24.4
CBOE Volatility Index (VIX)	BUY	5/14/2012	15	24.55
CBOE Volatility Index (VIX)	BUY	5/14/2012	16	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	21	24.4
CBOE Volatility Index (VIX)	BUY	5/14/2012	25	24.45
CBOE Volatility Index (VIX)	BUY	5/14/2012	30	24.5
CBOE Volatility Index (VIX)	BUY	5/14/2012	36	24.95
CBOE Volatility Index (VIX)	BUY	5/14/2012	37	24.35
CBOE Volatility Index (VIX)	BUY	5/14/2012	90	24.3
CBOE Volatility Index (VIX)	SELL	5/15/2012	-2	25.55
CBOE Volatility Index (VIX)	SELL	5/15/2012	-1	25.5
CBOE Volatility Index (VIX)	SELL	5/16/2012	-2	26.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-90	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-37	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-36	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-30	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-25	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-21	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-16	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-15	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-14	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-13	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-11	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-2	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-2	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-1	27.15

CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.3
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	3	28.3
CBOE Volatility Index (VIX)	BUY	5/18/2012	3	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	3	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	3	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	5	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	5	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	5	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	5	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	6	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	7	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	7	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	8	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	9	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	9	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	11	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	15	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	22	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	26	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	30	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	39	28.4
CBOE Volatility Index (VIX)	SELL	5/21/2012	-3	26.45
CBOE Volatility Index (VIX)	SELL	5/21/2012	-3	26.5
CBOE Volatility Index (VIX)	SELL	5/21/2012	-3	26.45
CBOE Volatility Index (VIX)	SELL	5/21/2012	-1	26.4
CBOE Volatility Index (VIX)	SELL	5/22/2012	-39	27.1
CBOE Volatility Index (VIX)	SELL	5/23/2012	-8	26.85
CBOE Volatility Index (VIX)	SELL	5/24/2012	-2	26.5
CBOE Volatility Index (VIX)	SELL	5/24/2012	-1	26.55
CBOE Volatility Index (VIX)	BUY	5/29/2012	5	25.6
CBOE Volatility Index (VIX)	BUY	5/30/2012	1	27.2
CBOE Volatility Index (VIX)	BUY	5/30/2012	13	27.2
CBOE Volatility Index (VIX)	BUY	5/31/2012	1	27.45
CBOE Volatility Index (VIX)	BUY	5/31/2012	1	27.5
CBOE Volatility Index (VIX)	SELL	6/1/2012	-3	29.1
CBOE Volatility Index (VIX)	SELL	6/4/2012	-22	28.85
CBOE Volatility Index (VIX)	SELL	6/4/2012	-5	28.8
CBOE Volatility Index (VIX)	SELL	6/5/2012	-15	27.95

CBOE Volatility Index (VIX)	SELL	6/6/2012	-9	26.55
CBOE Volatility Index (VIX)	SELL	6/7/2012	-1	26.45
CBOE Volatility Index (VIX)	BUY	6/8/2012	6	25.05
CBOE Volatility Index (VIX)	BUY	6/8/2012	7	25.05
CBOE Volatility Index (VIX)	BUY	6/11/2012	1	27.35
CBOE Volatility Index (VIX)	BUY	6/11/2012	1	27.35
CBOE Volatility Index (VIX)	BUY	6/11/2012	3	27.3
CBOE Volatility Index (VIX)	BUY	6/12/2012	3	26.7
CBOE Volatility Index (VIX)	SELL	6/13/2012	-1	27.95
CBOE Volatility Index (VIX)	SELL	6/14/2012	-1	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-30	25.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-26	25.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-13	26
CBOE Volatility Index (VIX)	SELL	6/15/2012	-11	25.65
CBOE Volatility Index (VIX)	SELL	6/15/2012	-9	25.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-7	25.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-7	25.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-7	26.1
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	25.5
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	26.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-5	25.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-5	25.8
CBOE Volatility Index (VIX)	SELL	6/15/2012	-5	25.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-5	25.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.1
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.75
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.1
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.15
CBOE Volatility Index (VIX)	SELL	7/13/2012	-29	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-29	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-12	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-10	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-9	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-9	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-8	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-7	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-6	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.45

CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	7/16/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	7/17/2012	-12	18.5
CBOE Volatility Index (VIX)	SELL	7/18/2012	-6	18.65
CBOE Volatility Index (VIX)	SELL	7/18/2012	-3	18.75

CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.7
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.7
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	7/19/2012	-4	18.2
CBOE Volatility Index (VIX)	SELL	7/19/2012	-4	18.25
CBOE Volatility Index (VIX)	SELL	7/19/2012	-3	18.2
CBOE Volatility Index (VIX)	SELL	7/19/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	7/20/2012	-22	19.1
CBOE Volatility Index (VIX)	SELL	7/23/2012	-10	20.65
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	2	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	2	21.8
CBOE Volatility Index (VIX)	BUY	7/25/2012	3	21
CBOE Volatility Index (VIX)	BUY	7/25/2012	4	21.05
CBOE Volatility Index (VIX)	SELL	7/26/2012	-1	19.15
CBOE Volatility Index (VIX)	SELL	7/27/2012	-11	18.6
CBOE Volatility Index (VIX)	BUY	7/31/2012	2	19.5
CBOE Volatility Index (VIX)	BUY	7/31/2012	9	19.45
CBOE Volatility Index (VIX)	BUY	8/1/2012	2	19.55
CBOE Volatility Index (VIX)	BUY	8/1/2012	2	19.55
CBOE Volatility Index (VIX)	BUY	8/1/2012	4	19.9
CBOE Volatility Index (VIX)	BUY	8/1/2012	5	19.9
CBOE Volatility Index (VIX)	BUY	8/2/2012	4	18.75
CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.4
CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.4
CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.4
CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.4
CBOE Volatility Index (VIX)	BUY	8/3/2012	2	17.45
CBOE Volatility Index (VIX)	BUY	8/3/2012	3	17.4
CBOE Volatility Index (VIX)	BUY	8/3/2012	6	17.35
CBOE Volatility Index (VIX)	SELL	8/6/2012	-4	16.85
CBOE Volatility Index (VIX)	SELL	8/6/2012	-3	16.9
CBOE Volatility Index (VIX)	SELL	8/6/2012	-2	16.85
CBOE Volatility Index (VIX)	SELL	8/7/2012	-8	17.6
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	4	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	5	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	5	16.85

CBOE Volatility Index (VIX)	BUY	8/8/2012	5	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	8	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	12	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	29	16.85
CBOE Volatility Index (VIX)	SELL	8/9/2012	-5	16.55
CBOE Volatility Index (VIX)	SELL	8/10/2012	-7	16.3
CBOE Volatility Index (VIX)	SELL	8/13/2012	-9	15.75
CBOE Volatility Index (VIX)	SELL	8/14/2012	-13	16.45
CBOE Volatility Index (VIX)	SELL	8/15/2012	-2	16.2
CBOE Volatility Index (VIX)	SELL	8/15/2012	-2	16.2
CBOE Volatility Index (VIX)	SELL	8/15/2012	-2	16.2
CBOE Volatility Index (VIX)	SELL	8/15/2012	-1	16.25
CBOE Volatility Index (VIX)	SELL	8/16/2012	-4	15.95
CBOE Volatility Index (VIX)	SELL	8/16/2012	-3	16
CBOE Volatility Index (VIX)	SELL	8/16/2012	-2	15.95
CBOE Volatility Index (VIX)	SELL	8/16/2012	-2	15.95
CBOE Volatility Index (VIX)	SELL	8/16/2012	-2	16
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	15.95
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/17/2012	-8	15.1
CBOE Volatility Index (VIX)	SELL	8/17/2012	-7	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-6	15.1
CBOE Volatility Index (VIX)	SELL	8/17/2012	-4	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-4	15.1
CBOE Volatility Index (VIX)	SELL	8/17/2012	-2	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-2	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.1
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.65
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.65
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.85
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.85
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.8

CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.85
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.85
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	5	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	5	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	5	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	5	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	5	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	6	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	6	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	7	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	7	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	7	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	8	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	8	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	9	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	9	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	10	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	10	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	11	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	12	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	13	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	22	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	29	14.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.65
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.75

CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27.1
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	26.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	26.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	26.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	5	27.15
CBOE Volatility Index (VIX)	BUY	6/15/2012	5	27.2
CBOE Volatility Index (VIX)	BUY	6/15/2012	7	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	7	27.35
CBOE Volatility Index (VIX)	BUY	6/15/2012	8	27.05
CBOE Volatility Index (VIX)	BUY	6/15/2012	9	26.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	9	26.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	11	27.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	11	27.3
CBOE Volatility Index (VIX)	BUY	6/15/2012	11	27.4
CBOE Volatility Index (VIX)	BUY	6/15/2012	12	27
CBOE Volatility Index (VIX)	BUY	6/15/2012	16	26.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	17	27.35
CBOE Volatility Index (VIX)	SELL	6/18/2012	-1	25.4
CBOE Volatility Index (VIX)	SELL	6/18/2012	-1	25.4
CBOE Volatility Index (VIX)	SELL	6/19/2012	-4	25.25
CBOE Volatility Index (VIX)	SELL	6/19/2012	-1	25.3
CBOE Volatility Index (VIX)	SELL	6/20/2012	-1	24.35
CBOE Volatility Index (VIX)	SELL	6/22/2012	-4	25.25
CBOE Volatility Index (VIX)	SELL	6/22/2012	-3	25.2
CBOE Volatility Index (VIX)	SELL	6/22/2012	-2	25.1
CBOE Volatility Index (VIX)	SELL	6/25/2012	-7	25.65
CBOE Volatility Index (VIX)	SELL	6/26/2012	-4	25.1
CBOE Volatility Index (VIX)	SELL	6/27/2012	-3	25
CBOE Volatility Index (VIX)	BUY	6/28/2012	4	24.75
CBOE Volatility Index (VIX)	BUY	6/29/2012	9	23.65
CBOE Volatility Index (VIX)	SELL	7/2/2012	-1	22.55
CBOE Volatility Index (VIX)	BUY	7/3/2012	1	22
CBOE Volatility Index (VIX)	BUY	7/3/2012	13	22
CBOE Volatility Index (VIX)	BUY	7/5/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	7/5/2012	3	22.7
CBOE Volatility Index (VIX)	BUY	7/6/2012	6	22.35
CBOE Volatility Index (VIX)	BUY	7/9/2012	3	22.1
CBOE Volatility Index (VIX)	BUY	7/9/2012	6	22.15
CBOE Volatility Index (VIX)	BUY	7/11/2012	4	22.15
CBOE Volatility Index (VIX)	BUY	7/12/2012	1	22.3

CBOE Volatility Index (VIX)	SELL	7/13/2012	-17	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-16	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-13	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-12	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-11	21.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-11	21.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-11	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-9	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-9	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-9	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-8	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-7	21.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-6	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-6	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	8/20/2012	-40	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-30	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-26	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-23	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-23	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-22	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-17	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-16	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-11	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-10	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-10	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-10	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-10	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-8	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-7	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-6	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-5	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25

CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.4
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	18.25
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	18.3
CBOE Volatility Index (VIX)	BUY	8/21/2012	1	18.75
CBOE Volatility Index (VIX)	BUY	8/21/2012	1	18.75
CBOE Volatility Index (VIX)	BUY	8/21/2012	6	18.8
CBOE Volatility Index (VIX)	BUY	8/21/2012	10	18.75
CBOE Volatility Index (VIX)	SELL	8/22/2012	-1	18.95
CBOE Volatility Index (VIX)	BUY	8/22/2012	1	19
CBOE Volatility Index (VIX)	BUY	8/22/2012	1	19
CBOE Volatility Index (VIX)	SELL	8/23/2012	-7	19.25
CBOE Volatility Index (VIX)	SELL	8/24/2012	-3	18.55
CBOE Volatility Index (VIX)	SELL	8/27/2012	-10	18.8
CBOE Volatility Index (VIX)	SELL	8/27/2012	-6	18.75
CBOE Volatility Index (VIX)	SELL	8/27/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	8/27/2012	-1	18.8
CBOE Volatility Index (VIX)	SELL	8/27/2012	-1	18.8
CBOE Volatility Index (VIX)	SELL	8/28/2012	-10	19
CBOE Volatility Index (VIX)	SELL	8/28/2012	-3	19
CBOE Volatility Index (VIX)	SELL	8/28/2012	-3	19
CBOE Volatility Index (VIX)	SELL	8/29/2012	-9	19.25
CBOE Volatility Index (VIX)	SELL	8/29/2012	-3	19.25
CBOE Volatility Index (VIX)	SELL	8/29/2012	-2	19.25
CBOE Volatility Index (VIX)	SELL	8/29/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	8/30/2012	-6	19.7
CBOE Volatility Index (VIX)	SELL	8/30/2012	-3	19.7
CBOE Volatility Index (VIX)	SELL	8/30/2012	-3	19.7
CBOE Volatility Index (VIX)	SELL	8/31/2012	-9	18.95
CBOE Volatility Index (VIX)	SELL	8/31/2012	-2	18.95
CBOE Volatility Index (VIX)	SELL	8/31/2012	-2	18.95
CBOE Volatility Index (VIX)	SELL	9/4/2012	-12	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-12	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-6	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-4	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/5/2012	-15	18.15

CBOE Volatility Index (VIX)	SELL	9/5/2012	-2	18.15
CBOE Volatility Index (VIX)	BUY	9/6/2012	3	16.2
CBOE Volatility Index (VIX)	BUY	9/6/2012	8	16.2
CBOE Volatility Index (VIX)	BUY	9/6/2012	10	16.15
CBOE Volatility Index (VIX)	BUY	9/7/2012	3	15.15
CBOE Volatility Index (VIX)	BUY	9/7/2012	16	15.1
CBOE Volatility Index (VIX)	BUY	9/10/2012	1	16.4
CBOE Volatility Index (VIX)	BUY	9/10/2012	1	16.4
CBOE Volatility Index (VIX)	BUY	9/10/2012	10	16.4
CBOE Volatility Index (VIX)	BUY	9/10/2012	11	16.4
CBOE Volatility Index (VIX)	BUY	9/10/2012	22	16.3
CBOE Volatility Index (VIX)	BUY	9/10/2012	26	16.3
CBOE Volatility Index (VIX)	BUY	9/10/2012	30	16.35
CBOE Volatility Index (VIX)	BUY	9/10/2012	40	16.4
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	5	16.5
CBOE Volatility Index (VIX)	BUY	9/11/2012	6	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	7	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	7	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	10	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	10	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	10	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	17	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	23	16.5
CBOE Volatility Index (VIX)	BUY	9/11/2012	23	16.55
CBOE Volatility Index (VIX)	SELL	9/12/2012	-115	15.8
CBOE Volatility Index (VIX)	SELL	9/12/2012	-42	15.75
CBOE Volatility Index (VIX)	SELL	9/12/2012	-17	15.8
CBOE Volatility Index (VIX)	SELL	9/13/2012	-13	14.9
CBOE Volatility Index (VIX)	SELL	9/14/2012	-13	15.6
CBOE Volatility Index (VIX)	SELL	9/14/2012	-11	15.55
CBOE Volatility Index (VIX)	SELL	9/14/2012	-1	15.6
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.25
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.4

CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.3
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	4	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	6	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	6	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	9	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	9	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	11	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	12	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	12	15.2
CBOE Volatility Index (VIX)	BUY	9/17/2012	13	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	13	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	15	15.25
CBOE Volatility Index (VIX)	BUY	9/17/2012	17	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	42	15.3
CBOE Volatility Index (VIX)	BUY	9/17/2012	115	15.3
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	22.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	4	22.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	5	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	7	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	7	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	11	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	13	22.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	13	22.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	30	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	40	22.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	44	22.75
CBOE Volatility Index (VIX)	BUY	7/16/2012	2	22.75
CBOE Volatility Index (VIX)	BUY	7/16/2012	3	22.75
CBOE Volatility Index (VIX)	BUY	7/17/2012	9	22.15
CBOE Volatility Index (VIX)	BUY	7/18/2012	2	22.35
CBOE Volatility Index (VIX)	BUY	7/18/2012	9	22.3
CBOE Volatility Index (VIX)	BUY	7/19/2012	10	21.95
CBOE Volatility Index (VIX)	BUY	7/20/2012	6	22.65
CBOE Volatility Index (VIX)	BUY	7/20/2012	9	22.7
CBOE Volatility Index (VIX)	BUY	7/23/2012	4	23.8
CBOE Volatility Index (VIX)	BUY	7/23/2012	8	23.85
CBOE Volatility Index (VIX)	BUY	7/24/2012	6	24.5
CBOE Volatility Index (VIX)	BUY	7/25/2012	3	23.85
CBOE Volatility Index (VIX)	BUY	7/26/2012	9	22.6

CBOE Volatility Index (VIX)	BUY	7/27/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	7/27/2012	3	22.45
CBOE Volatility Index (VIX)	BUY	7/27/2012	5	22.4
CBOE Volatility Index (VIX)	BUY	7/27/2012	8	22.4
CBOE Volatility Index (VIX)	SELL	7/31/2012	-13	22.8
CBOE Volatility Index (VIX)	SELL	7/31/2012	-3	22.75
CBOE Volatility Index (VIX)	SELL	7/31/2012	-2	22.8
CBOE Volatility Index (VIX)	SELL	8/1/2012	-11	23.1
CBOE Volatility Index (VIX)	SELL	8/1/2012	-7	22.9
CBOE Volatility Index (VIX)	SELL	8/2/2012	-7	22.45
CBOE Volatility Index (VIX)	SELL	8/2/2012	-2	22.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-13	21.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-5	21.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.5
CBOE Volatility Index (VIX)	BUY	8/6/2012	5	21
CBOE Volatility Index (VIX)	SELL	8/8/2012	-44	20.65
CBOE Volatility Index (VIX)	SELL	8/8/2012	-40	20.65
CBOE Volatility Index (VIX)	SELL	8/8/2012	-30	20.65
CBOE Volatility Index (VIX)	SELL	8/8/2012	-10	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-9	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-9	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-9	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-9	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-8	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-8	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-6	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-6	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-5	20.75
CBOE Volatility Index (VIX)	SELL	8/8/2012	-5	20.75
CBOE Volatility Index (VIX)	SELL	8/8/2012	-4	20.65
CBOE Volatility Index (VIX)	SELL	8/8/2012	-4	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-3	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-3	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-3	20.75
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.65
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	9/17/2012	-46	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-42	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-32	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-27	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-24	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-19	16.9
CBOE Volatility Index (VIX)	SELL	9/17/2012	-14	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-12	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-11	17
CBOE Volatility Index (VIX)	SELL	9/17/2012	-11	17.1

CBOE Volatility Index (VIX)	SELL	9/17/2012	-10	16.75
CBOE Volatility Index (VIX)	SELL	9/17/2012	-10	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-8	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-8	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-6	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-5	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-5	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-4	17.05
CBOE Volatility Index (VIX)	SELL	9/17/2012	-3	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-3	16.9
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.9
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	16.8
CBOE Volatility Index (VIX)	BUY	9/17/2012	10	16.8
CBOE Volatility Index (VIX)	BUY	9/17/2012	12	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	14	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	32	16.9
CBOE Volatility Index (VIX)	BUY	9/18/2012	5	16.3
CBOE Volatility Index (VIX)	BUY	9/18/2012	5	16.35
CBOE Volatility Index (VIX)	SELL	9/19/2012	-9	16.1
CBOE Volatility Index (VIX)	SELL	9/20/2012	-10	16.25
CBOE Volatility Index (VIX)	SELL	9/20/2012	-4	16.2
CBOE Volatility Index (VIX)	SELL	9/21/2012	-5	16.1
CBOE Volatility Index (VIX)	SELL	9/21/2012	-3	16.05
CBOE Volatility Index (VIX)	SELL	9/24/2012	-9	15.85
CBOE Volatility Index (VIX)	SELL	9/24/2012	-7	15.85
CBOE Volatility Index (VIX)	SELL	9/25/2012	-14	17.05
CBOE Volatility Index (VIX)	SELL	9/25/2012	-8	17
CBOE Volatility Index (VIX)	BUY	9/26/2012	8	17.75
CBOE Volatility Index (VIX)	BUY	9/26/2012	19	17.75
CBOE Volatility Index (VIX)	SELL	9/27/2012	-1	16.15
CBOE Volatility Index (VIX)	SELL	9/27/2012	-1	16.2
CBOE Volatility Index (VIX)	BUY	9/28/2012	1	16.5
CBOE Volatility Index (VIX)	BUY	9/28/2012	2	16.5
CBOE Volatility Index (VIX)	BUY	9/28/2012	3	16.45
CBOE Volatility Index (VIX)	SELL	10/1/2012	-3	16.8
CBOE Volatility Index (VIX)	BUY	10/2/2012	6	16.5
CBOE Volatility Index (VIX)	BUY	10/2/2012	10	16.55
CBOE Volatility Index (VIX)	SELL	10/3/2012	-14	16.45
CBOE Volatility Index (VIX)	SELL	10/3/2012	-4	16.5
CBOE Volatility Index (VIX)	SELL	10/4/2012	-18	15.8
CBOE Volatility Index (VIX)	SELL	10/5/2012	-15	15.75
CBOE Volatility Index (VIX)	SELL	10/5/2012	-13	15.7
CBOE Volatility Index (VIX)	SELL	10/8/2012	-24	15.85
CBOE Volatility Index (VIX)	SELL	10/9/2012	-20	16.65
CBOE Volatility Index (VIX)	SELL	10/10/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	10/10/2012	-1	16.65

CBOE Volatility Index (VIX)	SELL	10/10/2012	-1	16.65
CBOE Volatility Index (VIX)	BUY	10/11/2012	8	16.2
CBOE Volatility Index (VIX)	SELL	10/12/2012	-5	16.65
CBOE Volatility Index (VIX)	SELL	10/12/2012	-3	16.6
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	5	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	5	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	7	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	8	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	9	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	9	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	10	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	11	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	11	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	13	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	14	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	14	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	15	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	18	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	20	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	24	15.75
CBOE Volatility Index (VIX)	BUY	10/15/2012	24	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	27	15.7
CBOE Volatility Index (VIX)	BUY	10/15/2012	42	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	46	15.65
CBOE Volatility Index (VIX)	SELL	10/15/2012	-143	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-39	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-34	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-19	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-15	17.35
CBOE Volatility Index (VIX)	SELL	10/15/2012	-14	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-12	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-11	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-11	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-9	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-7	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-7	17.25

CBOE Volatility Index (VIX)	SELL	10/15/2012	-6	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-5	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-5	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-5	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-4	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-4	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-3	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-3	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-3	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/16/2012	-8	16.75
CBOE Volatility Index (VIX)	SELL	10/17/2012	-7	16.5
CBOE Volatility Index (VIX)	SELL	10/17/2012	-6	16.45
CBOE Volatility Index (VIX)	SELL	10/18/2012	-25	16.6
CBOE Volatility Index (VIX)	SELL	10/19/2012	-11	17.55
CBOE Volatility Index (VIX)	SELL	10/19/2012	-9	17.6
CBOE Volatility Index (VIX)	BUY	10/22/2012	1	17.35
CBOE Volatility Index (VIX)	BUY	10/22/2012	34	17.35
CBOE Volatility Index (VIX)	BUY	10/23/2012	1	19
CBOE Volatility Index (VIX)	BUY	10/23/2012	3	19.05
CBOE Volatility Index (VIX)	BUY	10/23/2012	5	19.1
CBOE Volatility Index (VIX)	BUY	10/23/2012	6	19
CBOE Volatility Index (VIX)	BUY	10/23/2012	12	19.15
CBOE Volatility Index (VIX)	BUY	10/24/2012	2	18.9
CBOE Volatility Index (VIX)	BUY	10/24/2012	4	18.9
CBOE Volatility Index (VIX)	BUY	10/24/2012	4	18.9
CBOE Volatility Index (VIX)	BUY	10/24/2012	11	18.8
CBOE Volatility Index (VIX)	BUY	10/24/2012	19	18.85
CBOE Volatility Index (VIX)	SELL	10/25/2012	-1	18.3
CBOE Volatility Index (VIX)	BUY	10/25/2012	9	18.4
CBOE Volatility Index (VIX)	BUY	10/25/2012	11	18.35
CBOE Volatility Index (VIX)	SELL	10/26/2012	-13	18.25
CBOE Volatility Index (VIX)	BUY	10/26/2012	5	18.3
CBOE Volatility Index (VIX)	SELL	10/31/2012	-16	18.9
CBOE Volatility Index (VIX)	SELL	10/31/2012	-15	18.8
CBOE Volatility Index (VIX)	SELL	10/31/2012	-6	18.85
CBOE Volatility Index (VIX)	SELL	10/31/2012	-4	18.75
CBOE Volatility Index (VIX)	BUY	10/31/2012	1	18.85
CBOE Volatility Index (VIX)	BUY	10/31/2012	3	18.9
CBOE Volatility Index (VIX)	BUY	10/31/2012	3	18.95
CBOE Volatility Index (VIX)	BUY	11/1/2012	7	16.95
CBOE Volatility Index (VIX)	BUY	11/1/2012	7	17

CBOE Volatility Index (VIX)	BUY	11/2/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	11/2/2012	14	17.8
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	4	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	5	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	6	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	6	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	7	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	8	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	9	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	11	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	13	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	14	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	15	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	15	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	16	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	25	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	39	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	82	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	143	18.05
CBOE Volatility Index (VIX)	BUY	11/6/2012	1	17.05
CBOE Volatility Index (VIX)	BUY	11/6/2012	3	17.1
CBOE Volatility Index (VIX)	BUY	11/6/2012	3	17.1
CBOE Volatility Index (VIX)	BUY	11/6/2012	10	17.05
CBOE Volatility Index (VIX)	SELL	11/7/2012	-14	18.75
CBOE Volatility Index (VIX)	BUY	11/7/2012	12	18.8
CBOE Volatility Index (VIX)	SELL	11/8/2012	-151	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-82	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-28	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-21	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-12	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-10	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-5	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-4	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-3	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-3	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-2	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	BUY	11/8/2012	4	18.6
CBOE Volatility Index (VIX)	BUY	11/8/2012	5	18.55
CBOE Volatility Index (VIX)	BUY	11/9/2012	1	18.7
CBOE Volatility Index (VIX)	BUY	11/9/2012	2	18.7
CBOE Volatility Index (VIX)	BUY	11/12/2012	21	17.15

CBOE Volatility Index (VIX)	SELL	11/13/2012	-3	17
CBOE Volatility Index (VIX)	BUY	11/13/2012	1	17
CBOE Volatility Index (VIX)	BUY	11/13/2012	1	17.05
CBOE Volatility Index (VIX)	SELL	11/14/2012	-10	17.7
CBOE Volatility Index (VIX)	BUY	11/14/2012	3	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	4	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	4	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	10	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	28	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	32	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	151	17.75
CBOE Volatility Index (VIX)	SELL	11/15/2012	-43	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-35	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-34	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-33	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-32	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-20	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-17	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-9	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-8	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-8	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-4	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-4	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-2	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-1	17.95
CBOE Volatility Index (VIX)	SELL	11/16/2012	-1	16.7
CBOE Volatility Index (VIX)	SELL	11/16/2012	-1	16.8
CBOE Volatility Index (VIX)	SELL	11/16/2012	-1	16.8
CBOE Volatility Index (VIX)	BUY	11/16/2012	1	16.8
CBOE Volatility Index (VIX)	BUY	11/16/2012	2	16.75
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.7
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.7
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.75
CBOE Volatility Index (VIX)	BUY	11/19/2012	8	15.35
CBOE Volatility Index (VIX)	BUY	11/19/2012	8	15.65
CBOE Volatility Index (VIX)	BUY	11/19/2012	9	15.7
CBOE Volatility Index (VIX)	BUY	11/19/2012	17	15.55
CBOE Volatility Index (VIX)	BUY	11/19/2012	20	15.4
CBOE Volatility Index (VIX)	BUY	11/19/2012	33	15.45
CBOE Volatility Index (VIX)	BUY	11/19/2012	34	15.6
CBOE Volatility Index (VIX)	BUY	11/19/2012	35	15.45
CBOE Volatility Index (VIX)	BUY	11/19/2012	43	15.5
CBOE Volatility Index (VIX)	SELL	11/19/2012	-63	16.9
CBOE Volatility Index (VIX)	SELL	11/19/2012	-45	16.8
CBOE Volatility Index (VIX)	SELL	11/19/2012	-29	16.7
CBOE Volatility Index (VIX)	SELL	11/19/2012	-28	16.95
CBOE Volatility Index (VIX)	SELL	11/19/2012	-19	16.85

[illegible]

CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	7	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	7	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	8	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	9	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	9	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	10	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	12	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	13	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	19	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	27	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	28	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	29	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	29	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	34	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	45	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	48	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	58	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	59	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	63	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	64	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	148	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	343	15.55
CBOE Volatility Index (VIX)	SELL	12/3/2012	-29	16.25
CBOE Volatility Index (VIX)	SELL	12/3/2012	-2	16.25
CBOE Volatility Index (VIX)	SELL	12/4/2012	-2	16.5
CBOE Volatility Index (VIX)	BUY	12/4/2012	5	16.55
CBOE Volatility Index (VIX)	SELL	12/5/2012	-4	16.05
CBOE Volatility Index (VIX)	BUY	12/5/2012	54	16.1
CBOE Volatility Index (VIX)	SELL	12/6/2012	-48	16.35
CBOE Volatility Index (VIX)	SELL	12/6/2012	-12	16.4
CBOE Volatility Index (VIX)	SELL	12/6/2012	-2	16.35
CBOE Volatility Index (VIX)	SELL	12/7/2012	-343	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-233	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-187	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-154	15.95
CBOE Volatility Index (VIX)	SELL	12/7/2012	-72	15.95
CBOE Volatility Index (VIX)	SELL	12/7/2012	-54	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-46	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-16	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-5	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-5	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-2	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-1	15.85
CBOE Volatility Index (VIX)	SELL	12/10/2012	-233	16
CBOE Volatility Index (VIX)	SELL	12/10/2012	-10	16

CBOE Volatility Index (VIX)	SELL	12/10/2012	-5	16
CBOE Volatility Index (VIX)	SELL	12/10/2012	-2	16.05
CBOE Volatility Index (VIX)	BUY	12/10/2012	233	16
CBOE Volatility Index (VIX)	SELL	12/11/2012	-65	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-2	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-2	15.55
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.55
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.55
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.5
CBOE Volatility Index (VIX)	SELL	12/12/2012	-2	16.05
CBOE Volatility Index (VIX)	SELL	12/12/2012	-2	16.05
CBOE Volatility Index (VIX)	BUY	12/12/2012	16	16.1
CBOE Volatility Index (VIX)	SELL	12/13/2012	-5	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-3	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-2	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	12/14/2012	-2	16.85
CBOE Volatility Index (VIX)	SELL	12/14/2012	-1	16.9
CBOE Volatility Index (VIX)	BUY	12/14/2012	2	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	2	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	5	16.85
CBOE Volatility Index (VIX)	BUY	12/14/2012	5	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	10	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	46	16.9
CBOE Volatility Index (VIX)	BUY	12/14/2012	65	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	72	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	154	16.9
CBOE Volatility Index (VIX)	BUY	12/14/2012	187	16.85
CBOE Volatility Index (VIX)	BUY	12/14/2012	233	16.95
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.45
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.5
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.6
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.8
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	17
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.7
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.8
CBOE Volatility Index (VIX)	BUY	12/17/2012	2	16.65
CBOE Volatility Index (VIX)	BUY	12/17/2012	2	16.7
CBOE Volatility Index (VIX)	BUY	12/17/2012	2	16.75
CBOE Volatility Index (VIX)	BUY	12/17/2012	2	16.75
CBOE Volatility Index (VIX)	BUY	12/17/2012	2	16.95

CBOE Volatility Index (VIX)	BUY	12/17/2012	3	16.9
CBOE Volatility Index (VIX)	BUY	12/17/2012	5	16.95
CBOE Volatility Index (VIX)	SELL	12/17/2012	-355	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-276	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-94	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-88	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-23	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-20	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-8	17.1
CBOE Volatility Index (VIX)	SELL	12/17/2012	-5	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-5	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-5	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-4	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-4	16.85
CBOE Volatility Index (VIX)	SELL	12/17/2012	-4	16.95
CBOE Volatility Index (VIX)	SELL	12/17/2012	-3	16.65
CBOE Volatility Index (VIX)	SELL	12/17/2012	-3	17.05
CBOE Volatility Index (VIX)	SELL	12/17/2012	-2	16.9
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.7
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.75
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	17
CBOE Volatility Index (VIX)	BUY	12/18/2012	1	16.1
CBOE Volatility Index (VIX)	BUY	12/18/2012	1	16.15
CBOE Volatility Index (VIX)	BUY	12/19/2012	4	17.05
CBOE Volatility Index (VIX)	BUY	12/19/2012	20	17.05
CBOE Volatility Index (VIX)	BUY	12/19/2012	88	17
CBOE Volatility Index (VIX)	BUY	12/19/2012	276	17.05
CBOE Volatility Index (VIX)	BUY	12/19/2012	355	17.05
CBOE Volatility Index (VIX)	BUY	12/20/2012	5	17.5
CBOE Volatility Index (VIX)	BUY	12/20/2012	94	17.5
CBOE Volatility Index (VIX)	SELL	12/21/2012	-214	18.3
CBOE Volatility Index (VIX)	SELL	12/21/2012	-190	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-52	18.25
CBOE Volatility Index (VIX)	SELL	12/21/2012	-40	18.25
CBOE Volatility Index (VIX)	SELL	12/21/2012	-21	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-7	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-5	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-5	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-4	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-2	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-2	18.4
CBOE Volatility Index (VIX)	BUY	12/21/2012	5	18.3
CBOE Volatility Index (VIX)	BUY	12/21/2012	5	18.4
CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55

CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	2	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	2	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	3	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	3	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	4	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	4	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	8	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	23	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	40	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	52	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	190	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	214	18.6
CBOE Volatility Index (VIX)	SELL	12/26/2012	-5	19.5
CBOE Volatility Index (VIX)	SELL	12/26/2012	-2	19.45
CBOE Volatility Index (VIX)	BUY	12/26/2012	5	19.5
CBOE Volatility Index (VIX)	BUY	12/26/2012	21	19.55
CBOE Volatility Index (VIX)	SELL	12/27/2012	-2	19.1
CBOE Volatility Index (VIX)	SELL	12/27/2012	-1	19.05
CBOE Volatility Index (VIX)	BUY	12/27/2012	4	19.1
CBOE Volatility Index (VIX)	BUY	12/27/2012	7	19.15
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	2	21.85
CBOE Volatility Index (VIX)	BUY	12/28/2012	2	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	2	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	2	22.1
CBOE Volatility Index (VIX)	BUY	12/28/2012	5	21.9
CBOE Volatility Index (VIX)	BUY	12/28/2012	5	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	9	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	14	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	14	21.85
CBOE Volatility Index (VIX)	BUY	12/28/2012	32	22
CBOE Volatility Index (VIX)	BUY	12/28/2012	77	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	88	22.1
CBOE Volatility Index (VIX)	BUY	12/31/2012	7	17.7
CBOE Volatility Index (VIX)	BUY	12/31/2012	8	17.65
CBOE Volatility Index (VIX)	BUY	12/31/2012	16	17.7
CBOE Volatility Index (VIX)	BUY	12/31/2012	18	17.65
CBOE Volatility Index (VIX)	SELL	1/2/2013	-102	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-88	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-77	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-32	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-18	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-18	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-16	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-16	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-14	15.55

CBOE Volatility Index (VIX)	SELL	1/2/2013	-14	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-9	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-8	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-7	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-4	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-2	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	BUY	1/2/2013	16	15.6
CBOE Volatility Index (VIX)	SELL	1/3/2013	-3	15.75
CBOE Volatility Index (VIX)	SELL	1/3/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	1/3/2013	-1	15.75
CBOE Volatility Index (VIX)	SELL	1/4/2013	-5	15.35
CBOE Volatility Index (VIX)	SELL	1/4/2013	-2	15.3
CBOE Volatility Index (VIX)	BUY	1/4/2013	4	15.35
CBOE Volatility Index (VIX)	SELL	1/7/2013	-180	14.8
CBOE Volatility Index (VIX)	SELL	1/7/2013	-114	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-59	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-42	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-26	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-24	14.8
CBOE Volatility Index (VIX)	SELL	1/7/2013	-9	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-4	14.8
CBOE Volatility Index (VIX)	SELL	1/7/2013	-3	14.8
CBOE Volatility Index (VIX)	SELL	1/8/2013	-104	14.7
CBOE Volatility Index (VIX)	SELL	1/8/2013	-46	14.7
CBOE Volatility Index (VIX)	SELL	1/8/2013	-6	14.6
CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.6
CBOE Volatility Index (VIX)	BUY	1/8/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	3	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	5	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	9	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	18	14.65
CBOE Volatility Index (VIX)	BUY	1/8/2013	26	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	102	14.7
CBOE Volatility Index (VIX)	SELL	1/9/2013	-36	14.65
CBOE Volatility Index (VIX)	SELL	1/9/2013	-4	14.65
CBOE Volatility Index (VIX)	SELL	1/10/2013	-41	14.15
CBOE Volatility Index (VIX)	SELL	1/10/2013	-18	14.2
CBOE Volatility Index (VIX)	SELL	1/10/2013	-5	14.2
CBOE Volatility Index (VIX)	SELL	1/10/2013	-2	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-28	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-20	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-6	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	2	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	3	14.1

CBOE Volatility Index (VIX)	BUY	1/14/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	1/14/2013	4	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	5	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	6	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	6	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	18	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	20	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	24	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	28	14.25
CBOE Volatility Index (VIX)	BUY	1/14/2013	36	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	41	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	42	13.95
CBOE Volatility Index (VIX)	BUY	1/14/2013	46	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	59	14.05
CBOE Volatility Index (VIX)	BUY	1/14/2013	104	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	114	14
CBOE Volatility Index (VIX)	BUY	1/14/2013	180	14.1
CBOE Volatility Index (VIX)	SELL	1/14/2013	-127	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-103	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-94	15.8
CBOE Volatility Index (VIX)	SELL	1/14/2013	-65	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-51	15.75
CBOE Volatility Index (VIX)	SELL	1/14/2013	-47	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-47	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-35	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-33	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-32	15.95
CBOE Volatility Index (VIX)	SELL	1/14/2013	-26	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-24	15.75
CBOE Volatility Index (VIX)	SELL	1/14/2013	-18	16
CBOE Volatility Index (VIX)	SELL	1/14/2013	-12	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-9	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-3	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-2	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	BUY	1/14/2013	51	15.9
CBOE Volatility Index (VIX)	SELL	1/15/2013	-51	15.8
CBOE Volatility Index (VIX)	SELL	1/15/2013	-8	15.75
CBOE Volatility Index (VIX)	SELL	1/15/2013	-4	15.75

CBOE Volatility Index (VIX)	SELL	1/15/2013	-2	15.8
CBOE Volatility Index (VIX)	SELL	1/16/2013	-86	15.5
CBOE Volatility Index (VIX)	SELL	1/16/2013	-58	15.45
CBOE Volatility Index (VIX)	SELL	1/16/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	1/16/2013	-2	15.5
CBOE Volatility Index (VIX)	SELL	1/17/2013	-4	15.6
CBOE Volatility Index (VIX)	SELL	1/17/2013	-2	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	9	15.7
CBOE Volatility Index (VIX)	BUY	1/17/2013	24	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	47	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	94	15.65
CBOE Volatility Index (VIX)	SELL	1/18/2013	-3	14.65
CBOE Volatility Index (VIX)	BUY	1/18/2013	103	14.7
CBOE Volatility Index (VIX)	SELL	1/22/2013	-67	14.05
CBOE Volatility Index (VIX)	SELL	1/22/2013	-6	14.05
CBOE Volatility Index (VIX)	SELL	1/23/2013	-35	13.7
CBOE Volatility Index (VIX)	SELL	1/23/2013	-12	13.75
CBOE Volatility Index (VIX)	SELL	1/23/2013	-5	13.7
CBOE Volatility Index (VIX)	SELL	1/23/2013	-3	13.75
CBOE Volatility Index (VIX)	SELL	1/24/2013	-26	13.8
CBOE Volatility Index (VIX)	SELL	1/24/2013	-3	13.8
CBOE Volatility Index (VIX)	SELL	1/24/2013	-3	13.8
CBOE Volatility Index (VIX)	SELL	1/25/2013	-7	14.1
CBOE Volatility Index (VIX)	BUY	1/25/2013	26	14.15
CBOE Volatility Index (VIX)	SELL	1/28/2013	-5	14.5
CBOE Volatility Index (VIX)	BUY	1/28/2013	35	14.55
CBOE Volatility Index (VIX)	SELL	1/29/2013	-54	14
CBOE Volatility Index (VIX)	SELL	1/29/2013	-6	14
CBOE Volatility Index (VIX)	BUY	1/30/2013	1	15.15
CBOE Volatility Index (VIX)	BUY	1/30/2013	2	15.1
CBOE Volatility Index (VIX)	BUY	1/30/2013	4	15.15
CBOE Volatility Index (VIX)	BUY	1/30/2013	12	15.15
CBOE Volatility Index (VIX)	BUY	1/30/2013	33	15.1
CBOE Volatility Index (VIX)	BUY	1/30/2013	47	15.15
CBOE Volatility Index (VIX)	SELL	1/31/2013	-19	14.9
CBOE Volatility Index (VIX)	SELL	1/31/2013	-16	14.85
CBOE Volatility Index (VIX)	BUY	1/31/2013	1	14.9
CBOE Volatility Index (VIX)	BUY	1/31/2013	1	14.95
CBOE Volatility Index (VIX)	SELL	2/1/2013	-68	14.3
CBOE Volatility Index (VIX)	SELL	2/1/2013	-12	14.25
CBOE Volatility Index (VIX)	BUY	2/1/2013	1	14.3
CBOE Volatility Index (VIX)	BUY	2/1/2013	1	14.35
CBOE Volatility Index (VIX)	BUY	2/4/2013	1	15.2
CBOE Volatility Index (VIX)	BUY	2/4/2013	4	15.2
CBOE Volatility Index (VIX)	SELL	2/5/2013	-48	14.35
CBOE Volatility Index (VIX)	SELL	2/5/2013	-20	14.4
CBOE Volatility Index (VIX)	BUY	2/5/2013	3	14.45

CBOE Volatility Index (VIX)	BUY	2/5/2013	4	14.4
CBOE Volatility Index (VIX)	SELL	2/6/2013	-32	14.15
CBOE Volatility Index (VIX)	SELL	2/6/2013	-26	14.1
CBOE Volatility Index (VIX)	SELL	2/6/2013	-2	14.1
CBOE Volatility Index (VIX)	SELL	2/7/2013	-16	14.1
CBOE Volatility Index (VIX)	SELL	2/7/2013	-15	14.05
CBOE Volatility Index (VIX)	SELL	2/7/2013	-14	14.05
CBOE Volatility Index (VIX)	SELL	2/7/2013	-1	14.05
CBOE Volatility Index (VIX)	SELL	2/7/2013	-1	14.1
CBOE Volatility Index (VIX)	SELL	2/8/2013	-76	13.75
CBOE Volatility Index (VIX)	SELL	2/8/2013	-3	13.75
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	6	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	6	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	7	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	8	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	12	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	12	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	14	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	15	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	16	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	16	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	18	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	19	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	20	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	26	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	26	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	32	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	32	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	35	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	48	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	51	13.5

CBOE Volatility Index (VIX)	BUY	2/11/2013	54	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	58	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	65	13.45
CBOE Volatility Index (VIX)	BUY	2/11/2013	67	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	68	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	76	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	86	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	127	13.5
CBOE Volatility Index (VIX)	SELL	2/11/2013	-321	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-257	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-136	14.95
CBOE Volatility Index (VIX)	SELL	2/11/2013	-94	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-77	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-44	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-28	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-22	14.95
CBOE Volatility Index (VIX)	SELL	2/11/2013	-13	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-11	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-10	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-8	15
CBOE Volatility Index (VIX)	SELL	2/11/2013	-8	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-8	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-7	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-6	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-5	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-4	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-4	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-3	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-3	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.9
CBOE Volatility Index (VIX)	BUY	2/11/2013	8	14.9
CBOE Volatility Index (VIX)	SELL	2/12/2013	-88	14.7
CBOE Volatility Index (VIX)	SELL	2/12/2013	-5	14.7
CBOE Volatility Index (VIX)	SELL	2/12/2013	-4	14.75
CBOE Volatility Index (VIX)	SELL	2/13/2013	-44	14.75
CBOE Volatility Index (VIX)	SELL	2/13/2013	-40	14.7
CBOE Volatility Index (VIX)	SELL	2/13/2013	-4	14.7
CBOE Volatility Index (VIX)	SELL	2/13/2013	-4	14.75
CBOE Volatility Index (VIX)	SELL	2/14/2013	-11	14.55
CBOE Volatility Index (VIX)	BUY	2/14/2013	257	14.6
CBOE Volatility Index (VIX)	SELL	2/15/2013	-128	14.45
CBOE Volatility Index (VIX)	SELL	2/15/2013	-23	14.45
CBOE Volatility Index (VIX)	SELL	2/15/2013	-2	14.45
CBOE Volatility Index (VIX)	BUY	2/19/2013	28	13.9
CBOE Volatility Index (VIX)	BUY	2/19/2013	44	13.9
CBOE Volatility Index (VIX)	BUY	2/19/2013	94	13.9
CBOE Volatility Index (VIX)	BUY	2/20/2013	4	15.3

CBOE Volatility Index (VIX)	BUY	2/20/2013	4	15.35
CBOE Volatility Index (VIX)	BUY	2/20/2013	77	15.35
CBOE Volatility Index (VIX)	BUY	2/21/2013	2	15.5
CBOE Volatility Index (VIX)	BUY	2/21/2013	3	15.5
CBOE Volatility Index (VIX)	BUY	2/21/2013	5	15.5
CBOE Volatility Index (VIX)	BUY	2/21/2013	6	15.45
CBOE Volatility Index (VIX)	BUY	2/21/2013	7	15.45
CBOE Volatility Index (VIX)	SELL	2/22/2013	-54	14.85
CBOE Volatility Index (VIX)	BUY	2/22/2013	10	14.9
CBOE Volatility Index (VIX)	BUY	2/25/2013	2	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	3	17.25
CBOE Volatility Index (VIX)	BUY	2/25/2013	4	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	4	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	4	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	5	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	8	17.45
CBOE Volatility Index (VIX)	BUY	2/25/2013	8	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	11	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	11	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	13	17.6
CBOE Volatility Index (VIX)	BUY	2/25/2013	15	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	22	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	23	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	24	17.6
CBOE Volatility Index (VIX)	BUY	2/25/2013	34	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	40	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	44	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	54	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	88	17.3
CBOE Volatility Index (VIX)	BUY	2/25/2013	128	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	136	17.25
CBOE Volatility Index (VIX)	BUY	2/25/2013	321	17.25
CBOE Volatility Index (VIX)	BUY	2/25/2013	362	17.55
CBOE Volatility Index (VIX)	SELL	2/26/2013	-362	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-137	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-79	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-68	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-64	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-47	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-43	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-35	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-34	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-29	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-27	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-24	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-24	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-24	16.95

CBOE Volatility Index (VIX)	SELL	2/26/2013	-23	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-19	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-15	16.85
CBOE Volatility Index (VIX)	SELL	2/26/2013	-13	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-10	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-9	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-7	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-4	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-3	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-2	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.9
CBOE Volatility Index (VIX)	BUY	2/26/2013	23	16.95
CBOE Volatility Index (VIX)	SELL	2/27/2013	-12	15.4
CBOE Volatility Index (VIX)	SELL	2/27/2013	-9	15.45
CBOE Volatility Index (VIX)	BUY	2/27/2013	13	15.45
CBOE Volatility Index (VIX)	BUY	2/28/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	2/28/2013	2	16.2
CBOE Volatility Index (VIX)	BUY	2/28/2013	6	16.15
CBOE Volatility Index (VIX)	BUY	2/28/2013	9	16.2
CBOE Volatility Index (VIX)	BUY	2/28/2013	24	16.15
CBOE Volatility Index (VIX)	BUY	3/1/2013	7	16.35
CBOE Volatility Index (VIX)	BUY	3/1/2013	10	16.35
CBOE Volatility Index (VIX)	SELL	3/4/2013	-8	14.95
CBOE Volatility Index (VIX)	BUY	3/4/2013	4	15
CBOE Volatility Index (VIX)	SELL	3/5/2013	-8	14.5
CBOE Volatility Index (VIX)	SELL	3/5/2013	-6	14.55
CBOE Volatility Index (VIX)	SELL	3/5/2013	-3	14.5
CBOE Volatility Index (VIX)	SELL	3/5/2013	-2	14.55
CBOE Volatility Index (VIX)	SELL	3/5/2013	-1	14.55
CBOE Volatility Index (VIX)	SELL	3/6/2013	-2	14.65
CBOE Volatility Index (VIX)	SELL	3/6/2013	-2	14.65
CBOE Volatility Index (VIX)	SELL	3/6/2013	-2	14.7
CBOE Volatility Index (VIX)	SELL	3/6/2013	-2	14.65
CBOE Volatility Index (VIX)	SELL	3/6/2013	-1	14.7
CBOE Volatility Index (VIX)	SELL	3/7/2013	-18	14.2
CBOE Volatility Index (VIX)	SELL	3/7/2013	-14	14.2
CBOE Volatility Index (VIX)	SELL	3/7/2013	-5	14.2
CBOE Volatility Index (VIX)	SELL	3/8/2013	-31	13.8
CBOE Volatility Index (VIX)	SELL	3/8/2013	-5	13.8
CBOE Volatility Index (VIX)	SELL	3/11/2013	-29	13
CBOE Volatility Index (VIX)	SELL	3/11/2013	-13	13.05
CBOE Volatility Index (VIX)	SELL	3/11/2013	-8	13
CBOE Volatility Index (VIX)	SELL	3/11/2013	-3	13.05
CBOE Volatility Index (VIX)	SELL	3/12/2013	-1	13.25
CBOE Volatility Index (VIX)	BUY	3/12/2013	27	13.3

CBOE Volatility Index (VIX)	SELL	3/13/2013	-30	12.95
CBOE Volatility Index (VIX)	SELL	3/13/2013	-3	12.95
CBOE Volatility Index (VIX)	SELL	3/13/2013	-3	13
CBOE Volatility Index (VIX)	SELL	3/14/2013	-28	12.55
CBOE Volatility Index (VIX)	SELL	3/14/2013	-17	12.55
CBOE Volatility Index (VIX)	SELL	3/14/2013	-7	12.55
CBOE Volatility Index (VIX)	SELL	3/15/2013	-11	12.55
CBOE Volatility Index (VIX)	SELL	3/15/2013	-10	12.6
CBOE Volatility Index (VIX)	SELL	3/15/2013	-4	12.6
CBOE Volatility Index (VIX)	SELL	3/15/2013	-2	12.55
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.9
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.9
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.9
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	13.4
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	5	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	5	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	13.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	7	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	8	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	8	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	8	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	9	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	10	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	11	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	12	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	13	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	14	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	17	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	18	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	19	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	24	13.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	28	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	29	13.5
CBOE Volatility Index (VIX)	BUY	3/18/2013	29	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	30	14

CBOE Volatility Index (VIX)	BUY	3/18/2013	31	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	35	13.55
CBOE Volatility Index (VIX)	BUY	3/18/2013	43	13.45
CBOE Volatility Index (VIX)	BUY	3/18/2013	47	13.25
CBOE Volatility Index (VIX)	BUY	3/18/2013	64	13.1
CBOE Volatility Index (VIX)	BUY	3/18/2013	68	13.2
CBOE Volatility Index (VIX)	BUY	3/18/2013	79	13.15
CBOE Volatility Index (VIX)	BUY	3/18/2013	137	13.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-85	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-69	15.05
CBOE Volatility Index (VIX)	SELL	3/18/2013	-64	15.4
CBOE Volatility Index (VIX)	SELL	3/18/2013	-61	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-50	14.95
CBOE Volatility Index (VIX)	SELL	3/18/2013	-42	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-41	14.7
CBOE Volatility Index (VIX)	SELL	3/18/2013	-40	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-36	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-35	14.9
CBOE Volatility Index (VIX)	SELL	3/18/2013	-30	14.85
CBOE Volatility Index (VIX)	SELL	3/18/2013	-30	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-28	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-21	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-19	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-16	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-15	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-15	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-14	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-13	15
CBOE Volatility Index (VIX)	SELL	3/18/2013	-13	15.2
CBOE Volatility Index (VIX)	SELL	3/18/2013	-12	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-12	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-11	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-9	15.4
CBOE Volatility Index (VIX)	SELL	3/18/2013	-9	15.45
CBOE Volatility Index (VIX)	SELL	3/18/2013	-7	14.9
CBOE Volatility Index (VIX)	SELL	3/18/2013	-7	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-7	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15.1
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8

CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.45
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	40	15.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	41	15.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	42	15.4
CBOE Volatility Index (VIX)	SELL	3/19/2013	-2	15.3
CBOE Volatility Index (VIX)	BUY	3/19/2013	14	15.35
CBOE Volatility Index (VIX)	SELL	3/20/2013	-27	14.5
CBOE Volatility Index (VIX)	SELL	3/20/2013	-5	14.5
CBOE Volatility Index (VIX)	BUY	3/21/2013	2	14.95
CBOE Volatility Index (VIX)	BUY	3/21/2013	2	15
CBOE Volatility Index (VIX)	BUY	3/21/2013	7	14.95
CBOE Volatility Index (VIX)	BUY	3/22/2013	19	14.8
CBOE Volatility Index (VIX)	BUY	3/22/2013	21	14.75
CBOE Volatility Index (VIX)	SELL	3/25/2013	-3	14.55
CBOE Volatility Index (VIX)	SELL	3/25/2013	-2	14.55
CBOE Volatility Index (VIX)	BUY	3/25/2013	1	14.55
CBOE Volatility Index (VIX)	BUY	3/25/2013	3	14.6
CBOE Volatility Index (VIX)	BUY	3/25/2013	15	14.6
CBOE Volatility Index (VIX)	BUY	3/26/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	3/26/2013	15	14.25
CBOE Volatility Index (VIX)	SELL	3/27/2013	-6	14.35
CBOE Volatility Index (VIX)	SELL	3/27/2013	-6	14.35
CBOE Volatility Index (VIX)	SELL	3/28/2013	-10	14.25
CBOE Volatility Index (VIX)	SELL	3/28/2013	-7	14.2
CBOE Volatility Index (VIX)	SELL	3/28/2013	-5	14.2
CBOE Volatility Index (VIX)	SELL	3/28/2013	-5	14.2
CBOE Volatility Index (VIX)	SELL	3/28/2013	-4	14.25
CBOE Volatility Index (VIX)	SELL	4/1/2013	-8	14.35
CBOE Volatility Index (VIX)	SELL	4/1/2013	-4	14.3
CBOE Volatility Index (VIX)	SELL	4/1/2013	-4	14.35
CBOE Volatility Index (VIX)	SELL	4/2/2013	-11	13.75
CBOE Volatility Index (VIX)	SELL	4/2/2013	-8	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-7	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-6	13.75
CBOE Volatility Index (VIX)	SELL	4/2/2013	-5	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-5	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-1	13.85
CBOE Volatility Index (VIX)	BUY	4/3/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	4/3/2013	12	14.7

CBOE Volatility Index (VIX)	SELL	4/4/2013	-25	14.25
CBOE Volatility Index (VIX)	SELL	4/4/2013	-7	14.25
CBOE Volatility Index (VIX)	SELL	4/4/2013	-5	14.25
CBOE Volatility Index (VIX)	BUY	4/4/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	4/4/2013	1	14.3
CBOE Volatility Index (VIX)	BUY	4/5/2013	2	14.3
CBOE Volatility Index (VIX)	BUY	4/5/2013	28	14.3
CBOE Volatility Index (VIX)	SELL	4/8/2013	-30	13.6
CBOE Volatility Index (VIX)	SELL	4/8/2013	-15	13.65
CBOE Volatility Index (VIX)	SELL	4/8/2013	-9	13.65
CBOE Volatility Index (VIX)	SELL	4/8/2013	-4	13.65
CBOE Volatility Index (VIX)	SELL	4/8/2013	-3	13.65
CBOE Volatility Index (VIX)	BUY	4/8/2013	2	13.65
CBOE Volatility Index (VIX)	BUY	4/8/2013	2	13.7
CBOE Volatility Index (VIX)	BUY	4/9/2013	1	13.65
CBOE Volatility Index (VIX)	SELL	4/10/2013	-9	13.05
CBOE Volatility Index (VIX)	SELL	4/10/2013	-6	13.05
CBOE Volatility Index (VIX)	SELL	4/11/2013	-5	13.15
CBOE Volatility Index (VIX)	BUY	4/11/2013	7	13.2
CBOE Volatility Index (VIX)	SELL	4/12/2013	-42	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-35	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-26	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-21	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-18	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-17	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-15	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-13	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-8	12.75
CBOE Volatility Index (VIX)	SELL	4/12/2013	-8	12.75
CBOE Volatility Index (VIX)	SELL	4/12/2013	-6	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-6	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-5	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-4	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-4	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	4	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	7	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	13	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	13	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	16	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	30	12.75
CBOE Volatility Index (VIX)	BUY	4/12/2013	35	12.75
CBOE Volatility Index (VIX)	BUY	4/12/2013	50	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	61	12.75
CBOE Volatility Index (VIX)	BUY	4/12/2013	69	12.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.55

CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.65
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.7
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16.05
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	15
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	14.65
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	14.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	15.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	15.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	16.15
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	15.15
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	8	14.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	8	15.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	8	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	8	15.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	14.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	15.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	10	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	11	14.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	11	14.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	12	14.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	13	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	15	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	15	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	17	15.8

CBOE Volatility Index (VIX)	BUY	4/15/2013	18	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	21	15.65
CBOE Volatility Index (VIX)	BUY	4/15/2013	25	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	26	15.7
CBOE Volatility Index (VIX)	BUY	4/15/2013	27	14.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	30	14.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	30	15.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	35	15.9
CBOE Volatility Index (VIX)	BUY	4/15/2013	36	14.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	42	15.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	64	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	85	14.45
CBOE Volatility Index (VIX)	SELL	4/15/2013	-121	15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-86	15.65
CBOE Volatility Index (VIX)	SELL	4/15/2013	-73	15.05
CBOE Volatility Index (VIX)	SELL	4/15/2013	-45	15.25
CBOE Volatility Index (VIX)	SELL	4/15/2013	-39	14.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-37	15.75
CBOE Volatility Index (VIX)	SELL	4/15/2013	-33	15.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-32	14.95
CBOE Volatility Index (VIX)	SELL	4/15/2013	-30	15.15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-26	15.1
CBOE Volatility Index (VIX)	SELL	4/15/2013	-20	15.3
CBOE Volatility Index (VIX)	SELL	4/15/2013	-19	15.7
CBOE Volatility Index (VIX)	SELL	4/15/2013	-19	14.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-18	15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-17	15.75
CBOE Volatility Index (VIX)	SELL	4/15/2013	-14	15.35
CBOE Volatility Index (VIX)	SELL	4/15/2013	-14	15.55
CBOE Volatility Index (VIX)	SELL	4/15/2013	-14	14.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-14	15.1
CBOE Volatility Index (VIX)	SELL	4/15/2013	-11	15.2
CBOE Volatility Index (VIX)	SELL	4/15/2013	-11	15.6
CBOE Volatility Index (VIX)	SELL	4/15/2013	-10	15.4
CBOE Volatility Index (VIX)	SELL	4/15/2013	-9	14.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-9	14.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-8	15.75
CBOE Volatility Index (VIX)	SELL	4/15/2013	-8	16
CBOE Volatility Index (VIX)	SELL	4/15/2013	-6	14.85
CBOE Volatility Index (VIX)	SELL	4/15/2013	-6	16.3
CBOE Volatility Index (VIX)	SELL	4/15/2013	-4	15.85
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.5
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	16.05
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	16.15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	16.2
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.85

CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	10	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	11	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	11	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	14	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	14	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	14	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	14	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	17	16.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	18	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	19	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	19	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	20	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	26	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	30	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	32	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	37	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	39	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	45	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	73	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	86	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	121	16.4
CBOE Volatility Index (VIX)	SELL	4/16/2013	-379	14.6
CBOE Volatility Index (VIX)	SELL	4/16/2013	-180	14.6
CBOE Volatility Index (VIX)	SELL	4/16/2013	-26	14.6
CBOE Volatility Index (VIX)	BUY	4/16/2013	4	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	8	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	33	14.65
CBOE Volatility Index (VIX)	BUY	4/17/2013	1	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	3	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	6	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	8	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	26	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	26	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	180	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	379	16.35
CBOE Volatility Index (VIX)	SELL	4/18/2013	-3	17.05
CBOE Volatility Index (VIX)	SELL	4/18/2013	-2	17.1
CBOE Volatility Index (VIX)	BUY	4/18/2013	54	17.1

CBOE Volatility Index (VIX)	SELL	4/19/2013	-184	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-114	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-54	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-49	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-26	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-24	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-23	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-20	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-19	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-15	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-12	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-12	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-10	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-5	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-4	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-4	15.95
CBOE Volatility Index (VIX)	BUY	4/19/2013	23	16
CBOE Volatility Index (VIX)	BUY	4/19/2013	49	15.95
CBOE Volatility Index (VIX)	SELL	4/22/2013	-23	15.3
CBOE Volatility Index (VIX)	SELL	4/22/2013	-20	15.3
CBOE Volatility Index (VIX)	SELL	4/23/2013	-22	14.5
CBOE Volatility Index (VIX)	SELL	4/23/2013	-3	14.5
CBOE Volatility Index (VIX)	SELL	4/24/2013	-8	14.6
CBOE Volatility Index (VIX)	SELL	4/24/2013	-6	14.6
CBOE Volatility Index (VIX)	SELL	4/24/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	4/25/2013	-28	14.75
CBOE Volatility Index (VIX)	BUY	4/25/2013	20	14.8
CBOE Volatility Index (VIX)	SELL	4/26/2013	-12	14.8
CBOE Volatility Index (VIX)	BUY	4/26/2013	12	14.85
CBOE Volatility Index (VIX)	SELL	4/29/2013	-13	14.7
CBOE Volatility Index (VIX)	BUY	4/29/2013	24	14.75
CBOE Volatility Index (VIX)	SELL	4/30/2013	-19	14.45
CBOE Volatility Index (VIX)	SELL	4/30/2013	-14	14.45
CBOE Volatility Index (VIX)	SELL	5/1/2013	-9	15.15
CBOE Volatility Index (VIX)	BUY	5/1/2013	4	15.15
CBOE Volatility Index (VIX)	BUY	5/1/2013	4	15.2
CBOE Volatility Index (VIX)	SELL	5/2/2013	-21	14.5
CBOE Volatility Index (VIX)	SELL	5/2/2013	-11	14.5
CBOE Volatility Index (VIX)	SELL	5/3/2013	-12	14.2
CBOE Volatility Index (VIX)	BUY	5/3/2013	12	14.25
CBOE Volatility Index (VIX)	SELL	5/6/2013	-16	13.9
CBOE Volatility Index (VIX)	SELL	5/6/2013	-13	13.9
CBOE Volatility Index (VIX)	BUY	5/7/2013	114	13.85
CBOE Volatility Index (VIX)	BUY	5/7/2013	184	13.85
CBOE Volatility Index (VIX)	SELL	5/8/2013	-9	13.95
CBOE Volatility Index (VIX)	BUY	5/8/2013	10	14
CBOE Volatility Index (VIX)	SELL	5/9/2013	-10	14.15

CBOE Volatility Index (VIX)	SELL	5/9/2013	-4	14.15
CBOE Volatility Index (VIX)	SELL	5/10/2013	-9	13.85
CBOE Volatility Index (VIX)	SELL	5/10/2013	-5	13.85
CBOE Volatility Index (VIX)	SELL	5/10/2013	-4	13.8
CBOE Volatility Index (VIX)	SELL	5/13/2013	-10	13.65
CBOE Volatility Index (VIX)	SELL	5/13/2013	-7	13.65
CBOE Volatility Index (VIX)	SELL	5/14/2013	-11	13.5
CBOE Volatility Index (VIX)	BUY	5/14/2013	15	13.55
CBOE Volatility Index (VIX)	SELL	5/15/2013	-10	13.65
CBOE Volatility Index (VIX)	BUY	5/15/2013	5	13.7
CBOE Volatility Index (VIX)	SELL	5/16/2013	-11	13.85
CBOE Volatility Index (VIX)	SELL	5/16/2013	-3	13.85
CBOE Volatility Index (VIX)	SELL	5/17/2013	-14	13.15
CBOE Volatility Index (VIX)	SELL	5/17/2013	-4	13.15
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	5	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	6	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	7	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	8	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	9	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	9	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	9	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	10	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	10	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	10	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	11	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	11	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	11	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	12	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	12	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	13	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	13	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	14	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	14	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	16	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	19	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	19	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	20	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	21	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	22	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	23	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	28	13.35

CBOE Volatility Index (VIX)	SELL	5/20/2013	-185	15.05
CBOE Volatility Index (VIX)	SELL	5/20/2013	-56	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-51	15.05
CBOE Volatility Index (VIX)	SELL	5/20/2013	-24	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-21	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-18	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-8	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-4	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-3	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-1	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-1	15.1
CBOE Volatility Index (VIX)	BUY	5/20/2013	18	15.1
CBOE Volatility Index (VIX)	BUY	5/21/2013	2	15.35
CBOE Volatility Index (VIX)	BUY	5/22/2013	4	15.3
CBOE Volatility Index (VIX)	BUY	5/22/2013	8	15.3
CBOE Volatility Index (VIX)	BUY	5/23/2013	2	15.5
CBOE Volatility Index (VIX)	SELL	5/24/2013	-6	15.4
CBOE Volatility Index (VIX)	SELL	5/24/2013	-6	15.4
CBOE Volatility Index (VIX)	SELL	5/28/2013	-6	15.15
CBOE Volatility Index (VIX)	SELL	5/28/2013	-5	15.15
CBOE Volatility Index (VIX)	SELL	5/28/2013	-5	15.15
CBOE Volatility Index (VIX)	SELL	5/28/2013	-3	15.15
CBOE Volatility Index (VIX)	SELL	5/29/2013	-9	15.25
CBOE Volatility Index (VIX)	SELL	5/29/2013	-3	15.25
CBOE Volatility Index (VIX)	SELL	5/29/2013	-2	15.25
CBOE Volatility Index (VIX)	SELL	5/30/2013	-10	15.35
CBOE Volatility Index (VIX)	SELL	5/30/2013	-2	15.35
CBOE Volatility Index (VIX)	SELL	5/30/2013	-1	15.35
CBOE Volatility Index (VIX)	BUY	5/31/2013	1	16.1
CBOE Volatility Index (VIX)	BUY	5/31/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	21	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	51	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	56	16.1
CBOE Volatility Index (VIX)	BUY	5/31/2013	185	16.1
CBOE Volatility Index (VIX)	SELL	6/3/2013	-3	15.9
CBOE Volatility Index (VIX)	BUY	6/3/2013	2	15.95
CBOE Volatility Index (VIX)	BUY	6/4/2013	1	16.1
CBOE Volatility Index (VIX)	BUY	6/4/2013	2	16.15
CBOE Volatility Index (VIX)	SELL	6/5/2013	-11	16.95
CBOE Volatility Index (VIX)	BUY	6/5/2013	24	17
CBOE Volatility Index (VIX)	BUY	6/6/2013	3	16.45
CBOE Volatility Index (VIX)	BUY	6/6/2013	3	16.45

CBOE Volatility Index (VIX)	BUY	6/6/2013	5	16.45
CBOE Volatility Index (VIX)	BUY	6/6/2013	6	16.45
CBOE Volatility Index (VIX)	BUY	6/6/2013	6	16.45
CBOE Volatility Index (VIX)	BUY	6/6/2013	6	16.45
CBOE Volatility Index (VIX)	SELL	6/7/2013	-172	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-149	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-1	15.7
CBOE Volatility Index (VIX)	BUY	6/7/2013	3	15.75
CBOE Volatility Index (VIX)	BUY	6/7/2013	5	15.75
CBOE Volatility Index (VIX)	SELL	6/10/2013	-7	15.55
CBOE Volatility Index (VIX)	SELL	6/10/2013	-1	15.55
CBOE Volatility Index (VIX)	BUY	6/10/2013	9	15.6
CBOE Volatility Index (VIX)	BUY	6/11/2013	1	16.8
CBOE Volatility Index (VIX)	BUY	6/11/2013	1	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	2	16.8
CBOE Volatility Index (VIX)	BUY	6/11/2013	2	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	3	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	7	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	10	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	11	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	149	16.8
CBOE Volatility Index (VIX)	BUY	6/11/2013	172	16.85
CBOE Volatility Index (VIX)	SELL	6/12/2013	-18	18.15
CBOE Volatility Index (VIX)	BUY	6/12/2013	1	18.2
CBOE Volatility Index (VIX)	BUY	6/12/2013	18	18.2
CBOE Volatility Index (VIX)	SELL	6/13/2013	-39	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-35	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-28	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-23	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-22	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-19	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-16	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-16	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-15	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-14	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-14	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-10	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-9	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-7	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-6	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-5	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	BUY	6/13/2013	14	16.7
CBOE Volatility Index (VIX)	BUY	6/14/2013	19	17.55
CBOE Volatility Index (VIX)	BUY	6/14/2013	39	17.55
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.45
CBOE Volatility Index (VIX)	BUY	6/17/2013	5	17.5

CBOE Volatility Index (VIX)	BUY	6/17/2013	6	17.35
CBOE Volatility Index (VIX)	BUY	6/17/2013	7	17.1
CBOE Volatility Index (VIX)	BUY	6/17/2013	9	17.4
CBOE Volatility Index (VIX)	BUY	6/17/2013	10	16.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	14	17.15
CBOE Volatility Index (VIX)	BUY	6/17/2013	15	17.2
CBOE Volatility Index (VIX)	BUY	6/17/2013	16	16.95
CBOE Volatility Index (VIX)	BUY	6/17/2013	16	17.3
CBOE Volatility Index (VIX)	BUY	6/17/2013	22	17.05
CBOE Volatility Index (VIX)	BUY	6/17/2013	23	17
CBOE Volatility Index (VIX)	BUY	6/17/2013	28	17.25
CBOE Volatility Index (VIX)	BUY	6/17/2013	35	16.9
CBOE Volatility Index (VIX)	SELL	6/17/2013	-54	18
CBOE Volatility Index (VIX)	SELL	6/17/2013	-22	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-21	17.85
CBOE Volatility Index (VIX)	SELL	6/17/2013	-20	17.95
CBOE Volatility Index (VIX)	SELL	6/17/2013	-17	18.1
CBOE Volatility Index (VIX)	SELL	6/17/2013	-13	18.05
CBOE Volatility Index (VIX)	SELL	6/17/2013	-10	17.7
CBOE Volatility Index (VIX)	SELL	6/17/2013	-10	17.85
CBOE Volatility Index (VIX)	SELL	6/17/2013	-9	17.9
CBOE Volatility Index (VIX)	SELL	6/17/2013	-7	17.75
CBOE Volatility Index (VIX)	SELL	6/17/2013	-7	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-7	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-6	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.85
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	18.15
CBOE Volatility Index (VIX)	BUY	6/17/2013	6	17.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	7	17.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	7	17.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	10	17.8
CBOE Volatility Index (VIX)	BUY	6/18/2013	2	17.65
CBOE Volatility Index (VIX)	SELL	6/19/2013	-8	17.55
CBOE Volatility Index (VIX)	BUY	6/19/2013	22	17.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	1	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	2	19.55
CBOE Volatility Index (VIX)	BUY	6/20/2013	7	19.55
CBOE Volatility Index (VIX)	BUY	6/20/2013	8	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	9	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	10	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	13	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	17	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	20	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	21	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	54	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	65	19.6

CBOE Volatility Index (VIX)	SELL	6/21/2013	-77	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-65	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-19	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-13	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-6	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-6	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-5	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-3	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-2	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-2	18.95
CBOE Volatility Index (VIX)	BUY	6/21/2013	5	19
CBOE Volatility Index (VIX)	BUY	6/24/2013	3	20.15
CBOE Volatility Index (VIX)	BUY	6/24/2013	6	20.15
CBOE Volatility Index (VIX)	SELL	6/25/2013	-4	19.35
CBOE Volatility Index (VIX)	SELL	6/25/2013	-3	19.4
CBOE Volatility Index (VIX)	BUY	6/25/2013	6	19.4
CBOE Volatility Index (VIX)	SELL	6/26/2013	-5	18.85
CBOE Volatility Index (VIX)	BUY	6/26/2013	13	18.9
CBOE Volatility Index (VIX)	SELL	6/27/2013	-6	18.15
CBOE Volatility Index (VIX)	SELL	6/27/2013	-4	18.15
CBOE Volatility Index (VIX)	SELL	6/27/2013	-4	18.1
CBOE Volatility Index (VIX)	SELL	6/27/2013	-2	18.1
CBOE Volatility Index (VIX)	SELL	6/28/2013	-2	18
CBOE Volatility Index (VIX)	BUY	6/28/2013	2	18.05
CBOE Volatility Index (VIX)	SELL	7/1/2013	-6	17.45
CBOE Volatility Index (VIX)	SELL	7/1/2013	-2	17.45
CBOE Volatility Index (VIX)	SELL	7/2/2013	-34	17.55
CBOE Volatility Index (VIX)	SELL	7/2/2013	-8	17.55
CBOE Volatility Index (VIX)	SELL	7/3/2013	-4	17.25
CBOE Volatility Index (VIX)	SELL	7/3/2013	-4	17.25
CBOE Volatility Index (VIX)	SELL	7/3/2013	-4	17.3
CBOE Volatility Index (VIX)	SELL	7/3/2013	-1	17.3
CBOE Volatility Index (VIX)	SELL	7/5/2013	-15	15.95
CBOE Volatility Index (VIX)	SELL	7/5/2013	-11	15.95
CBOE Volatility Index (VIX)	SELL	7/8/2013	-10	15.3
CBOE Volatility Index (VIX)	SELL	7/8/2013	-4	15.3
CBOE Volatility Index (VIX)	SELL	7/8/2013	-4	15.3
CBOE Volatility Index (VIX)	SELL	7/8/2013	-2	15.4
CBOE Volatility Index (VIX)	SELL	7/9/2013	-16	15.05
CBOE Volatility Index (VIX)	SELL	7/9/2013	-5	15.05
CBOE Volatility Index (VIX)	SELL	7/10/2013	-11	14.8
CBOE Volatility Index (VIX)	SELL	7/10/2013	-6	14.8
CBOE Volatility Index (VIX)	SELL	7/10/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	7/11/2013	-13	14.45
CBOE Volatility Index (VIX)	BUY	7/11/2013	2	14.5
CBOE Volatility Index (VIX)	SELL	7/12/2013	-7	14.6
CBOE Volatility Index (VIX)	SELL	7/12/2013	-4	14.6

CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	3	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	4	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	5	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	5	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	6	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	6	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	6	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	7	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	8	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	10	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	11	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	11	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	13	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	15	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	16	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	19	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	34	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	77	14
CBOE Volatility Index (VIX)	SELL	7/15/2013	-138	15.7
CBOE Volatility Index (VIX)	SELL	7/15/2013	-67	15.75
CBOE Volatility Index (VIX)	SELL	7/15/2013	-38	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-35	15.8
CBOE Volatility Index (VIX)	SELL	7/15/2013	-15	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-3	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-1	15.65
CBOE Volatility Index (VIX)	BUY	7/15/2013	15	15.8
CBOE Volatility Index (VIX)	BUY	7/15/2013	38	15.8
CBOE Volatility Index (VIX)	SELL	7/16/2013	-4	16.15
CBOE Volatility Index (VIX)	SELL	7/17/2013	-3	15.6
CBOE Volatility Index (VIX)	SELL	7/17/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	7/18/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	7/18/2013	-2	15.45

CBOE Volatility Index (VIX)	SELL	7/19/2013	-8	14.9
CBOE Volatility Index (VIX)	SELL	7/19/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	7/22/2013	-6	14.7
CBOE Volatility Index (VIX)	SELL	7/22/2013	-4	14.7
CBOE Volatility Index (VIX)	SELL	7/23/2013	-7	14.6
CBOE Volatility Index (VIX)	SELL	7/23/2013	-5	14.6
CBOE Volatility Index (VIX)	SELL	7/24/2013	-8	14.75
CBOE Volatility Index (VIX)	SELL	7/24/2013	-3	14.75
CBOE Volatility Index (VIX)	SELL	7/25/2013	-7	14.5
CBOE Volatility Index (VIX)	SELL	7/25/2013	-3	14.5
CBOE Volatility Index (VIX)	SELL	7/26/2013	-10	14.4
CBOE Volatility Index (VIX)	SELL	7/26/2013	-5	14.4
CBOE Volatility Index (VIX)	SELL	7/29/2013	-9	14.6
CBOE Volatility Index (VIX)	SELL	7/29/2013	-3	14.6
CBOE Volatility Index (VIX)	SELL	7/30/2013	-8	14.25
CBOE Volatility Index (VIX)	SELL	7/30/2013	-2	14.25
CBOE Volatility Index (VIX)	SELL	7/31/2013	-6	13.9
CBOE Volatility Index (VIX)	SELL	8/1/2013	-6	13.55
CBOE Volatility Index (VIX)	SELL	8/1/2013	-4	13.55
CBOE Volatility Index (VIX)	SELL	8/2/2013	-2	13.1
CBOE Volatility Index (VIX)	BUY	8/2/2013	1	13.15
CBOE Volatility Index (VIX)	SELL	8/5/2013	-3	13
CBOE Volatility Index (VIX)	SELL	8/5/2013	-3	13
CBOE Volatility Index (VIX)	SELL	8/6/2013	-2	13.35
CBOE Volatility Index (VIX)	SELL	8/6/2013	-1	13.35
CBOE Volatility Index (VIX)	SELL	8/7/2013	-4	13.55
CBOE Volatility Index (VIX)	SELL	8/7/2013	-2	13.55
CBOE Volatility Index (VIX)	SELL	8/8/2013	-6	13.25
CBOE Volatility Index (VIX)	SELL	8/8/2013	-3	13.25
CBOE Volatility Index (VIX)	SELL	8/8/2013	-2	13.25
CBOE Volatility Index (VIX)	SELL	8/9/2013	-2	13.55
CBOE Volatility Index (VIX)	BUY	8/9/2013	1	13.6
CBOE Volatility Index (VIX)	SELL	8/12/2013	-6	13.3
CBOE Volatility Index (VIX)	SELL	8/12/2013	-4	13.3
CBOE Volatility Index (VIX)	SELL	8/12/2013	-1	13.3
CBOE Volatility Index (VIX)	SELL	8/13/2013	-6	13.05
CBOE Volatility Index (VIX)	SELL	8/13/2013	-4	13.05
CBOE Volatility Index (VIX)	SELL	8/13/2013	-2	13.05
CBOE Volatility Index (VIX)	SELL	8/14/2013	-3	13.3
CBOE Volatility Index (VIX)	SELL	8/14/2013	-2	13.25
CBOE Volatility Index (VIX)	SELL	8/14/2013	-2	13.25
CBOE Volatility Index (VIX)	SELL	8/14/2013	-2	13.3
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25

CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	5	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	5	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	8	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	8	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	8	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	9	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	10	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	35	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	67	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	138	14.25
CBOE Volatility Index (VIX)	SELL	8/16/2013	-77	14.4
CBOE Volatility Index (VIX)	SELL	8/16/2013	-76	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-73	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-56	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-54	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-25	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-12	14.4
CBOE Volatility Index (VIX)	SELL	8/16/2013	-8	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-2	14.4
CBOE Volatility Index (VIX)	BUY	8/16/2013	1	14.4
CBOE Volatility Index (VIX)	BUY	8/16/2013	4	14.4

CBOE Volatility Index (VIX)	BUY	8/16/2013	6	14.4
CBOE Volatility Index (VIX)	BUY	8/19/2013	2	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	2	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	2	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	2	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	2	15.05
CBOE Volatility Index (VIX)	BUY	8/19/2013	3	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	8	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	12	14.9
CBOE Volatility Index (VIX)	BUY	8/19/2013	25	14.9
CBOE Volatility Index (VIX)	BUY	8/19/2013	54	14.8
CBOE Volatility Index (VIX)	BUY	8/19/2013	56	14.85
CBOE Volatility Index (VIX)	BUY	8/19/2013	73	14.75
CBOE Volatility Index (VIX)	BUY	8/19/2013	76	14.7
CBOE Volatility Index (VIX)	BUY	8/19/2013	77	15
CBOE Volatility Index (VIX)	SELL	8/19/2013	-56	15.8
CBOE Volatility Index (VIX)	SELL	8/19/2013	-51	15.75
CBOE Volatility Index (VIX)	SELL	8/19/2013	-43	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-30	15.85
CBOE Volatility Index (VIX)	SELL	8/19/2013	-22	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-19	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-19	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-15	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-15	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-14	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-14	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-13	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-10	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-8	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-8	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-7	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-7	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-6	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-5	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7

CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	BUY	8/19/2013	14	15.95
CBOE Volatility Index (VIX)	BUY	8/19/2013	15	15.95
CBOE Volatility Index (VIX)	SELL	8/20/2013	-2	15.55
CBOE Volatility Index (VIX)	SELL	8/20/2013	-2	15.6
CBOE Volatility Index (VIX)	BUY	8/20/2013	4	15.6
CBOE Volatility Index (VIX)	BUY	8/20/2013	6	15.6
CBOE Volatility Index (VIX)	BUY	8/20/2013	8	15.65
CBOE Volatility Index (VIX)	SELL	8/21/2013	-1	16.05
CBOE Volatility Index (VIX)	BUY	8/21/2013	13	16.1
CBOE Volatility Index (VIX)	SELL	8/22/2013	-16	15.4
CBOE Volatility Index (VIX)	BUY	8/22/2013	2	15.45
CBOE Volatility Index (VIX)	SELL	8/23/2013	-10	15.15
CBOE Volatility Index (VIX)	BUY	8/26/2013	19	15.85
CBOE Volatility Index (VIX)	BUY	8/27/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	8/27/2013	10	17.15
CBOE Volatility Index (VIX)	BUY	8/27/2013	19	17.15
CBOE Volatility Index (VIX)	BUY	8/28/2013	3	17.35
CBOE Volatility Index (VIX)	BUY	8/28/2013	4	17.35
CBOE Volatility Index (VIX)	BUY	8/28/2013	5	17.3
CBOE Volatility Index (VIX)	BUY	8/28/2013	7	17.3
CBOE Volatility Index (VIX)	BUY	8/29/2013	1	17.35
CBOE Volatility Index (VIX)	BUY	8/29/2013	1	17.4
CBOE Volatility Index (VIX)	BUY	8/29/2013	2	17.4
CBOE Volatility Index (VIX)	BUY	8/29/2013	2	17.4
CBOE Volatility Index (VIX)	BUY	8/29/2013	8	17.35
CBOE Volatility Index (VIX)	BUY	8/30/2013	14	17.5
CBOE Volatility Index (VIX)	BUY	8/30/2013	15	17.55
CBOE Volatility Index (VIX)	BUY	8/30/2013	22	17.55
CBOE Volatility Index (VIX)	BUY	9/3/2013	1	16.85
CBOE Volatility Index (VIX)	BUY	9/3/2013	1	16.9
CBOE Volatility Index (VIX)	BUY	9/3/2013	3	16.85
CBOE Volatility Index (VIX)	SELL	9/4/2013	-6	16.7
CBOE Volatility Index (VIX)	BUY	9/4/2013	7	16.75
CBOE Volatility Index (VIX)	SELL	9/5/2013	-12	16.35
CBOE Volatility Index (VIX)	BUY	9/5/2013	4	16.4
CBOE Volatility Index (VIX)	SELL	9/6/2013	-6	16.45
CBOE Volatility Index (VIX)	BUY	9/6/2013	2	16.5
CBOE Volatility Index (VIX)	SELL	9/9/2013	-9	15.8
CBOE Volatility Index (VIX)	SELL	9/9/2013	-8	15.8
CBOE Volatility Index (VIX)	SELL	9/9/2013	-2	15.85
CBOE Volatility Index (VIX)	SELL	9/10/2013	-9	15.15
CBOE Volatility Index (VIX)	SELL	9/10/2013	-4	15.15
CBOE Volatility Index (VIX)	SELL	9/11/2013	-43	14.5
CBOE Volatility Index (VIX)	SELL	9/11/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	9/12/2013	-1	14.75

CBOE Volatility Index (VIX)	BUY	9/12/2013	1	14.8
CBOE Volatility Index (VIX)	SELL	9/13/2013	-7	14.75
CBOE Volatility Index (VIX)	SELL	9/13/2013	-6	14.75
CBOE Volatility Index (VIX)	SELL	9/13/2013	-5	14.75
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	4	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	5	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	6	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	6	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	6	14.75
CBOE Volatility Index (VIX)	BUY	9/16/2013	7	14.75
CBOE Volatility Index (VIX)	BUY	9/16/2013	8	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	9	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	9	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	10	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	12	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	16	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	30	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	43	14.65
CBOE Volatility Index (VIX)	BUY	9/16/2013	43	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	51	14.65
CBOE Volatility Index (VIX)	BUY	9/16/2013	56	14.7
CBOE Volatility Index (VIX)	SELL	9/16/2013	-116	15.6
CBOE Volatility Index (VIX)	SELL	9/16/2013	-73	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-66	15.65
CBOE Volatility Index (VIX)	SELL	9/16/2013	-38	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-11	15.5
CBOE Volatility Index (VIX)	SELL	9/16/2013	-8	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-5	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-5	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-3	15.5
CBOE Volatility Index (VIX)	SELL	9/16/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-2	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-1	15.55
CBOE Volatility Index (VIX)	BUY	9/16/2013	11	15.6
CBOE Volatility Index (VIX)	SELL	9/17/2013	-4	15.4
CBOE Volatility Index (VIX)	SELL	9/17/2013	-3	15.4
CBOE Volatility Index (VIX)	SELL	9/17/2013	-3	15.45
CBOE Volatility Index (VIX)	SELL	9/17/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	9/18/2013	-15	14.7
CBOE Volatility Index (VIX)	SELL	9/18/2013	-2	14.7

CBOE Volatility Index (VIX)	SELL	9/19/2013	-8	14.65
CBOE Volatility Index (VIX)	SELL	9/19/2013	-4	14.65
CBOE Volatility Index (VIX)	SELL	9/20/2013	-1	14.95
CBOE Volatility Index (VIX)	SELL	9/20/2013	-1	15
CBOE Volatility Index (VIX)	BUY	9/20/2013	1	15
CBOE Volatility Index (VIX)	BUY	9/20/2013	3	15
CBOE Volatility Index (VIX)	BUY	9/20/2013	5	15.05
CBOE Volatility Index (VIX)	SELL	9/23/2013	-1	15.3
CBOE Volatility Index (VIX)	BUY	9/23/2013	8	15.35
CBOE Volatility Index (VIX)	SELL	9/24/2013	-1	15.05
CBOE Volatility Index (VIX)	BUY	9/24/2013	5	15.1
CBOE Volatility Index (VIX)	SELL	9/25/2013	-12	15
CBOE Volatility Index (VIX)	SELL	9/25/2013	-8	15.05
CBOE Volatility Index (VIX)	SELL	9/25/2013	-7	15.05
CBOE Volatility Index (VIX)	SELL	9/25/2013	-7	15.1
CBOE Volatility Index (VIX)	SELL	9/25/2013	-7	15.1
CBOE Volatility Index (VIX)	SELL	9/25/2013	-6	15
CBOE Volatility Index (VIX)	SELL	9/26/2013	-7	14.8
CBOE Volatility Index (VIX)	SELL	9/26/2013	-5	14.8
CBOE Volatility Index (VIX)	SELL	9/26/2013	-2	14.8
CBOE Volatility Index (VIX)	BUY	9/27/2013	2	15.5
CBOE Volatility Index (VIX)	BUY	9/27/2013	38	15.5
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	3	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	3	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	3	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	3	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	4	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	4	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	5	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	6	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	7	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	7	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	7	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	7	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	8	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	8	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	12	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	15	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	66	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	73	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	116	16.15

CBOE Volatility Index (VIX)	BUY	10/1/2013	2	15.45
CBOE Volatility Index (VIX)	BUY	10/1/2013	4	15.45
CBOE Volatility Index (VIX)	BUY	10/1/2013	16	15.45
CBOE Volatility Index (VIX)	SELL	10/2/2013	-16	16.3
CBOE Volatility Index (VIX)	SELL	10/2/2013	-7	16.3
CBOE Volatility Index (VIX)	SELL	10/2/2013	-4	16.3
CBOE Volatility Index (VIX)	BUY	10/2/2013	5	16.35
CBOE Volatility Index (VIX)	BUY	10/2/2013	7	16.35
CBOE Volatility Index (VIX)	BUY	10/2/2013	11	16.35
CBOE Volatility Index (VIX)	SELL	10/3/2013	-11	17.2
CBOE Volatility Index (VIX)	BUY	10/3/2013	3	17.25
CBOE Volatility Index (VIX)	BUY	10/3/2013	23	17.25
CBOE Volatility Index (VIX)	BUY	10/4/2013	2	16.75
CBOE Volatility Index (VIX)	BUY	10/4/2013	2	16.75
CBOE Volatility Index (VIX)	BUY	10/4/2013	2	16.75
CBOE Volatility Index (VIX)	BUY	10/4/2013	3	16.75
CBOE Volatility Index (VIX)	BUY	10/4/2013	3	16.75
CBOE Volatility Index (VIX)	BUY	10/4/2013	14	16.75
CBOE Volatility Index (VIX)	SELL	10/7/2013	-23	18.4
CBOE Volatility Index (VIX)	SELL	10/7/2013	-5	18.4
CBOE Volatility Index (VIX)	BUY	10/7/2013	7	18.45
CBOE Volatility Index (VIX)	BUY	10/7/2013	14	18.45
CBOE Volatility Index (VIX)	SELL	10/8/2013	-3	19.3
CBOE Volatility Index (VIX)	SELL	10/8/2013	-2	19.3
CBOE Volatility Index (VIX)	BUY	10/8/2013	20	19.35
CBOE Volatility Index (VIX)	SELL	10/9/2013	-2	18.75
CBOE Volatility Index (VIX)	BUY	10/9/2013	4	18.8
CBOE Volatility Index (VIX)	BUY	10/9/2013	14	18.8
CBOE Volatility Index (VIX)	BUY	10/10/2013	1	16.3
CBOE Volatility Index (VIX)	BUY	10/10/2013	1	16.35
CBOE Volatility Index (VIX)	BUY	10/10/2013	4	16.3
CBOE Volatility Index (VIX)	BUY	10/10/2013	11	16.3
CBOE Volatility Index (VIX)	BUY	10/11/2013	1	15.75
CBOE Volatility Index (VIX)	BUY	10/11/2013	9	15.7
CBOE Volatility Index (VIX)	SELL	10/14/2013	-20	15.9
CBOE Volatility Index (VIX)	SELL	10/14/2013	-14	15.85
CBOE Volatility Index (VIX)	SELL	10/14/2013	-14	15.75
CBOE Volatility Index (VIX)	SELL	10/14/2013	-14	15.95
CBOE Volatility Index (VIX)	SELL	10/14/2013	-11	16
CBOE Volatility Index (VIX)	SELL	10/14/2013	-9	16.1
CBOE Volatility Index (VIX)	SELL	10/14/2013	-7	15.9
CBOE Volatility Index (VIX)	SELL	10/14/2013	-4	15.9
CBOE Volatility Index (VIX)	SELL	10/14/2013	-4	16.05
CBOE Volatility Index (VIX)	SELL	10/14/2013	-3	15.8
CBOE Volatility Index (VIX)	SELL	10/14/2013	-3	15.85
CBOE Volatility Index (VIX)	SELL	10/14/2013	-2	15.75
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16

CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.05
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.1
CBOE Volatility Index (VIX)	SELL	10/14/2013	-149	16.65
CBOE Volatility Index (VIX)	SELL	10/14/2013	-30	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-25	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-24	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-19	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-6	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-6	16.65
CBOE Volatility Index (VIX)	SELL	10/14/2013	-6	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-5	16.65
CBOE Volatility Index (VIX)	SELL	10/14/2013	-5	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.6
CBOE Volatility Index (VIX)	BUY	10/14/2013	1	16.45
CBOE Volatility Index (VIX)	BUY	10/14/2013	5	16.5
CBOE Volatility Index (VIX)	BUY	10/14/2013	5	16.55
CBOE Volatility Index (VIX)	BUY	10/14/2013	6	16.75
CBOE Volatility Index (VIX)	BUY	10/14/2013	6	16.5
CBOE Volatility Index (VIX)	BUY	10/14/2013	6	16.55
CBOE Volatility Index (VIX)	BUY	10/14/2013	24	16.7
CBOE Volatility Index (VIX)	BUY	10/14/2013	25	16.65
CBOE Volatility Index (VIX)	BUY	10/14/2013	30	16.6
CBOE Volatility Index (VIX)	SELL	10/15/2013	-8	17.55
CBOE Volatility Index (VIX)	BUY	10/15/2013	2	17.55
CBOE Volatility Index (VIX)	BUY	10/15/2013	8	17.55
CBOE Volatility Index (VIX)	BUY	10/15/2013	15	17.55
CBOE Volatility Index (VIX)	BUY	10/15/2013	19	17.55
CBOE Volatility Index (VIX)	BUY	10/15/2013	47	17.6
CBOE Volatility Index (VIX)	BUY	10/15/2013	149	17.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-65	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-57	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-47	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-31	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-18	15.6
CBOE Volatility Index (VIX)	SELL	10/16/2013	-15	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-10	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-6	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-6	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-5	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/17/2013	-11	14.55
CBOE Volatility Index (VIX)	SELL	10/17/2013	-2	14.55
CBOE Volatility Index (VIX)	SELL	10/18/2013	-1	14.3
CBOE Volatility Index (VIX)	SELL	10/18/2013	-1	14.35

CBOE Volatility Index (VIX)	BUY	10/18/2013	1	14.4
CBOE Volatility Index (VIX)	SELL	10/21/2013	-2	14.55
CBOE Volatility Index (VIX)	SELL	10/21/2013	-1	14.55
CBOE Volatility Index (VIX)	SELL	10/21/2013	-1	14.6
CBOE Volatility Index (VIX)	SELL	10/22/2013	-11	14.6
CBOE Volatility Index (VIX)	SELL	10/22/2013	-2	14.6
CBOE Volatility Index (VIX)	BUY	10/22/2013	6	14.65
CBOE Volatility Index (VIX)	SELL	10/23/2013	-5	14.65
CBOE Volatility Index (VIX)	SELL	10/24/2013	-7	14.45
CBOE Volatility Index (VIX)	SELL	10/24/2013	-7	14.45
CBOE Volatility Index (VIX)	SELL	10/25/2013	-5	14.45
CBOE Volatility Index (VIX)	SELL	10/25/2013	-1	14.45
CBOE Volatility Index (VIX)	SELL	10/25/2013	-1	14.45
CBOE Volatility Index (VIX)	SELL	10/28/2013	-4	14.5
CBOE Volatility Index (VIX)	SELL	10/28/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	10/29/2013	-7	14.4
CBOE Volatility Index (VIX)	SELL	10/29/2013	-2	14.4
CBOE Volatility Index (VIX)	SELL	10/30/2013	-9	14.5
CBOE Volatility Index (VIX)	SELL	10/30/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	10/31/2013	-5	14.5
CBOE Volatility Index (VIX)	SELL	10/31/2013	-3	14.5
CBOE Volatility Index (VIX)	SELL	10/31/2013	-1	14.5
CBOE Volatility Index (VIX)	SELL	11/1/2013	-10	14.4
CBOE Volatility Index (VIX)	SELL	11/1/2013	-3	14.4
CBOE Volatility Index (VIX)	SELL	11/1/2013	-2	14.4
CBOE Volatility Index (VIX)	SELL	11/4/2013	-10	13.9
CBOE Volatility Index (VIX)	SELL	11/4/2013	-8	13.9
CBOE Volatility Index (VIX)	SELL	11/5/2013	-9	13.95
CBOE Volatility Index (VIX)	SELL	11/5/2013	-1	13.95
CBOE Volatility Index (VIX)	SELL	11/6/2013	-12	13.65
CBOE Volatility Index (VIX)	SELL	11/6/2013	-8	13.65
CBOE Volatility Index (VIX)	SELL	11/7/2013	-2	14.15
CBOE Volatility Index (VIX)	SELL	11/7/2013	-1	14.15
CBOE Volatility Index (VIX)	BUY	11/7/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	11/7/2013	5	14.2
CBOE Volatility Index (VIX)	SELL	11/8/2013	-11	13.55
CBOE Volatility Index (VIX)	BUY	11/8/2013	1	13.6
CBOE Volatility Index (VIX)	SELL	11/11/2013	-1	13.25
CBOE Volatility Index (VIX)	SELL	11/11/2013	-1	13.25
CBOE Volatility Index (VIX)	SELL	11/12/2013	-8	13.35
CBOE Volatility Index (VIX)	SELL	11/13/2013	-2	13.2
CBOE Volatility Index (VIX)	BUY	11/13/2013	6	13.25
CBOE Volatility Index (VIX)	SELL	11/14/2013	-8	13.05
CBOE Volatility Index (VIX)	SELL	11/14/2013	-7	13.05
CBOE Volatility Index (VIX)	SELL	11/15/2013	-9	12.95
CBOE Volatility Index (VIX)	SELL	11/15/2013	-6	12.95
CBOE Volatility Index (VIX)	SELL	11/15/2013	-4	12.9

CBOE Volatility Index (VIX)	SELL	11/15/2013	-2	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.05
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.1
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.2
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.1
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.2
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	3	13.2
CBOE Volatility Index (VIX)	BUY	11/18/2013	3	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	4	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	4	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	5	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	5	13.05
CBOE Volatility Index (VIX)	BUY	11/18/2013	5	13.1
CBOE Volatility Index (VIX)	BUY	11/18/2013	6	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	7	13.05
CBOE Volatility Index (VIX)	BUY	11/18/2013	7	13.05
CBOE Volatility Index (VIX)	BUY	11/18/2013	7	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	7	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	8	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	8	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	8	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	8	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	9	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	9	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	9	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	10	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	10	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	10	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	11	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	11	13.05
CBOE Volatility Index (VIX)	BUY	11/18/2013	11	13.3

CBOE Volatility Index (VIX)	BUY	11/18/2013	12	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	18	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	31	12.85
CBOE Volatility Index (VIX)	BUY	11/18/2013	57	12.75
CBOE Volatility Index (VIX)	BUY	11/18/2013	65	12.8
CBOE Volatility Index (VIX)	SELL	11/18/2013	-109	14.35
CBOE Volatility Index (VIX)	SELL	11/18/2013	-63	14.05
CBOE Volatility Index (VIX)	SELL	11/18/2013	-55	14
CBOE Volatility Index (VIX)	SELL	11/18/2013	-37	14.35
CBOE Volatility Index (VIX)	SELL	11/18/2013	-33	14.15
CBOE Volatility Index (VIX)	SELL	11/18/2013	-21	14.2
CBOE Volatility Index (VIX)	SELL	11/18/2013	-18	14
CBOE Volatility Index (VIX)	SELL	11/18/2013	-16	14.1
CBOE Volatility Index (VIX)	SELL	11/18/2013	-16	14.4
CBOE Volatility Index (VIX)	SELL	11/18/2013	-11	14.25
CBOE Volatility Index (VIX)	SELL	11/18/2013	-11	14
CBOE Volatility Index (VIX)	SELL	11/18/2013	-9	14.3
CBOE Volatility Index (VIX)	SELL	11/18/2013	-5	14.3
CBOE Volatility Index (VIX)	SELL	11/18/2013	-4	14
CBOE Volatility Index (VIX)	BUY	11/18/2013	18	14.35
CBOE Volatility Index (VIX)	SELL	11/19/2013	-7	14.5
CBOE Volatility Index (VIX)	SELL	11/19/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	11/20/2013	-5	14.1
CBOE Volatility Index (VIX)	SELL	11/20/2013	-3	14.1
CBOE Volatility Index (VIX)	SELL	11/20/2013	-1	14.15
CBOE Volatility Index (VIX)	BUY	11/20/2013	4	14.2
CBOE Volatility Index (VIX)	BUY	11/20/2013	11	14.15
CBOE Volatility Index (VIX)	SELL	11/21/2013	-9	13.7
CBOE Volatility Index (VIX)	SELL	11/21/2013	-1	13.7
CBOE Volatility Index (VIX)	SELL	11/21/2013	-1	13.7
CBOE Volatility Index (VIX)	SELL	11/22/2013	-7	13.55
CBOE Volatility Index (VIX)	SELL	11/22/2013	-1	13.55
CBOE Volatility Index (VIX)	SELL	11/25/2013	-6	13.6
CBOE Volatility Index (VIX)	SELL	11/25/2013	-5	13.6
CBOE Volatility Index (VIX)	SELL	11/26/2013	-8	13.7
CBOE Volatility Index (VIX)	SELL	11/26/2013	-4	13.7
CBOE Volatility Index (VIX)	SELL	11/27/2013	-10	13.75
CBOE Volatility Index (VIX)	SELL	11/27/2013	-3	13.75
CBOE Volatility Index (VIX)	SELL	11/29/2013	-15	13.9
CBOE Volatility Index (VIX)	SELL	11/29/2013	-3	13.9
CBOE Volatility Index (VIX)	SELL	12/2/2013	-9	14.2
CBOE Volatility Index (VIX)	SELL	12/2/2013	-2	14.15
CBOE Volatility Index (VIX)	BUY	12/2/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	5	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	5	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	9	14.2

CBOE Volatility Index (VIX)	BUY	12/2/2013	11	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	16	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	16	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	21	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	33	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	37	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	55	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	63	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	109	14.25
CBOE Volatility Index (VIX)	SELL	12/3/2013	-292	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-31	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-30	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-9	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-8	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-7	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-5	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-2	14.6
CBOE Volatility Index (VIX)	BUY	12/3/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	12/3/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	12/3/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	12/3/2013	3	14.65
CBOE Volatility Index (VIX)	BUY	12/4/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	5	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	8	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	9	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	9	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	10	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	15	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	292	14.25
CBOE Volatility Index (VIX)	BUY	12/5/2013	5	14.55
CBOE Volatility Index (VIX)	BUY	12/5/2013	8	14.55
CBOE Volatility Index (VIX)	SELL	12/6/2013	-192	13.85
CBOE Volatility Index (VIX)	SELL	12/6/2013	-176	13.85
CBOE Volatility Index (VIX)	SELL	12/6/2013	-10	13.85
CBOE Volatility Index (VIX)	SELL	12/6/2013	-1	13.85
CBOE Volatility Index (VIX)	BUY	12/6/2013	31	13.9
CBOE Volatility Index (VIX)	SELL	12/9/2013	-5	13.7
CBOE Volatility Index (VIX)	SELL	12/9/2013	-2	13.7
CBOE Volatility Index (VIX)	BUY	12/9/2013	9	13.75

CBOE Volatility Index (VIX)	BUY	12/10/2013	2	13.9
CBOE Volatility Index (VIX)	BUY	12/10/2013	2	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	30	13.9
CBOE Volatility Index (VIX)	BUY	12/10/2013	176	13.9
CBOE Volatility Index (VIX)	BUY	12/10/2013	192	13.95
CBOE Volatility Index (VIX)	SELL	12/11/2013	-10	14.9
CBOE Volatility Index (VIX)	BUY	12/11/2013	1	14.95
CBOE Volatility Index (VIX)	BUY	12/11/2013	5	14.95
CBOE Volatility Index (VIX)	BUY	12/11/2013	10	14.9
CBOE Volatility Index (VIX)	SELL	12/12/2013	-5	15.35
CBOE Volatility Index (VIX)	SELL	12/12/2013	-5	15.35
CBOE Volatility Index (VIX)	BUY	12/12/2013	2	15.4
CBOE Volatility Index (VIX)	BUY	12/12/2013	5	15.4
CBOE Volatility Index (VIX)	BUY	12/12/2013	10	15.4
CBOE Volatility Index (VIX)	BUY	12/13/2013	1	15.55
CBOE Volatility Index (VIX)	BUY	12/13/2013	1	15.55
CBOE Volatility Index (VIX)	BUY	12/13/2013	1	15.55
CBOE Volatility Index (VIX)	BUY	12/13/2013	1	15.55
CBOE Volatility Index (VIX)	BUY	12/13/2013	3	15.55
CBOE Volatility Index (VIX)	BUY	12/13/2013	4	15.55
CBOE Volatility Index (VIX)	BUY	12/13/2013	5	15.55
CBOE Volatility Index (VIX)	SELL	12/16/2013	-4	15.8
CBOE Volatility Index (VIX)	SELL	12/16/2013	-3	15.75
CBOE Volatility Index (VIX)	SELL	12/16/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	12/16/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	12/16/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	12/16/2013	-1	15.75
CBOE Volatility Index (VIX)	SELL	12/16/2013	-8	15.65
CBOE Volatility Index (VIX)	SELL	12/16/2013	-6	15.65
CBOE Volatility Index (VIX)	SELL	12/16/2013	-3	15.65
CBOE Volatility Index (VIX)	SELL	12/16/2013	-2	15.65
CBOE Volatility Index (VIX)	BUY	12/16/2013	2	15.4
CBOE Volatility Index (VIX)	BUY	12/16/2013	2	15.7
CBOE Volatility Index (VIX)	BUY	12/16/2013	3	15.5
CBOE Volatility Index (VIX)	BUY	12/16/2013	6	15.45
CBOE Volatility Index (VIX)	BUY	12/16/2013	8	15.7
CBOE Volatility Index (VIX)	SELL	12/17/2013	-11	15.45
CBOE Volatility Index (VIX)	SELL	12/17/2013	-4	15.45
CBOE Volatility Index (VIX)	SELL	12/17/2013	-3	15.45
CBOE Volatility Index (VIX)	SELL	12/17/2013	-2	15.45
CBOE Volatility Index (VIX)	BUY	12/17/2013	11	15.5
CBOE Volatility Index (VIX)	SELL	12/18/2013	-283	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-8	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-6	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-5	14.4
CBOE Volatility Index (VIX)	BUY	12/18/2013	3	14.45
CBOE Volatility Index (VIX)	SELL	12/19/2013	-4	14.45

CBOE Volatility Index (VIX)	SELL	12/19/2013	-3	14.45
CBOE Volatility Index (VIX)	SELL	12/20/2013	-2	14.45
CBOE Volatility Index (VIX)	BUY	12/20/2013	4	14.45
CBOE Volatility Index (VIX)	BUY	12/20/2013	8	14.45
CBOE Volatility Index (VIX)	SELL	12/23/2013	-8	13.85
CBOE Volatility Index (VIX)	SELL	12/23/2013	-3	13.9
CBOE Volatility Index (VIX)	SELL	12/24/2013	-6	13.45
CBOE Volatility Index (VIX)	SELL	12/24/2013	-4	13.5
CBOE Volatility Index (VIX)	SELL	12/24/2013	-1	13.45
CBOE Volatility Index (VIX)	SELL	12/26/2013	-5	13.4
CBOE Volatility Index (VIX)	BUY	12/26/2013	6	13.45
CBOE Volatility Index (VIX)	SELL	12/27/2013	-5	13.65
CBOE Volatility Index (VIX)	SELL	12/27/2013	-1	13.65
CBOE Volatility Index (VIX)	BUY	12/27/2013	5	13.7
CBOE Volatility Index (VIX)	SELL	12/30/2013	-3	13.85
CBOE Volatility Index (VIX)	SELL	12/30/2013	-2	13.85
CBOE Volatility Index (VIX)	SELL	12/31/2013	-8	13.9
CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	2	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	3	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	3	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	4	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	4	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	5	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	5	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	6	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	8	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	283	13.95
CBOE Volatility Index (VIX)	SELL	1/2/2014	-7	14.15
CBOE Volatility Index (VIX)	SELL	1/2/2014	-5	14.15
CBOE Volatility Index (VIX)	SELL	1/2/2014	-1	14.15
CBOE Volatility Index (VIX)	SELL	1/3/2014	-182	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-86	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-13	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-10	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-8	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-7	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-4	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-3	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-2	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-1	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-1	14
CBOE Volatility Index (VIX)	SELL	1/6/2014	-10	13.85
CBOE Volatility Index (VIX)	SELL	1/6/2014	-2	13.85
CBOE Volatility Index (VIX)	SELL	1/7/2014	-9	13.6
CBOE Volatility Index (VIX)	SELL	1/7/2014	-7	13.6
CBOE Volatility Index (VIX)	SELL	1/7/2014	-1	13.6

CBOE Volatility Index (VIX)	SELL	1/8/2014	-13	13.65
CBOE Volatility Index (VIX)	SELL	1/8/2014	-5	13.65
CBOE Volatility Index (VIX)	SELL	1/9/2014	-13	13.6
CBOE Volatility Index (VIX)	SELL	1/9/2014	-5	13.6
CBOE Volatility Index (VIX)	BUY	1/10/2014	1	13.25
CBOE Volatility Index (VIX)	BUY	1/10/2014	1	13.25
CBOE Volatility Index (VIX)	BUY	1/10/2014	2	13.25
CBOE Volatility Index (VIX)	BUY	1/10/2014	3	13.25
CBOE Volatility Index (VIX)	BUY	1/10/2014	8	13.25
CBOE Volatility Index (VIX)	BUY	1/13/2014	2	13.85
CBOE Volatility Index (VIX)	BUY	1/13/2014	4	13.85
CBOE Volatility Index (VIX)	BUY	1/13/2014	5	13.85
CBOE Volatility Index (VIX)	BUY	1/13/2014	7	13.85
CBOE Volatility Index (VIX)	SELL	1/14/2014	-11	13.05
CBOE Volatility Index (VIX)	BUY	1/14/2014	1	13.1
CBOE Volatility Index (VIX)	BUY	1/14/2014	8	13.1
CBOE Volatility Index (VIX)	BUY	1/15/2014	3	13.15
CBOE Volatility Index (VIX)	BUY	1/15/2014	10	13.15
CBOE Volatility Index (VIX)	BUY	1/16/2014	1	13.45
CBOE Volatility Index (VIX)	BUY	1/16/2014	13	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	13.4
CBOE Volatility Index (VIX)	BUY	1/17/2014	2	13.4
CBOE Volatility Index (VIX)	BUY	1/17/2014	5	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	5	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	7	13.3
CBOE Volatility Index (VIX)	BUY	1/17/2014	7	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	9	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	10	13.4
CBOE Volatility Index (VIX)	BUY	1/17/2014	11	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	13	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	13	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	86	13.35
CBOE Volatility Index (VIX)	BUY	1/17/2014	182	13.4
CBOE Volatility Index (VIX)	SELL	1/17/2014	-147	14.3
CBOE Volatility Index (VIX)	SELL	1/17/2014	-128	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-23	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-12	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-11	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-11	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-10	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-7	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-1	14.2
CBOE Volatility Index (VIX)	SELL	1/17/2014	-1	14.25
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	1/17/2014	7	14.3
CBOE Volatility Index (VIX)	BUY	1/17/2014	10	14.3
CBOE Volatility Index (VIX)	SELL	1/21/2014	-12	14.05

CBOE Volatility Index (VIX)	SELL	1/21/2014	-8	14.05
CBOE Volatility Index (VIX)	SELL	1/22/2014	-7	13.8
CBOE Volatility Index (VIX)	SELL	1/22/2014	-2	13.8
CBOE Volatility Index (VIX)	SELL	1/23/2014	-5	14.15
CBOE Volatility Index (VIX)	SELL	1/23/2014	-2	14.15
CBOE Volatility Index (VIX)	SELL	1/23/2014	-1	14.15
CBOE Volatility Index (VIX)	BUY	1/24/2014	1	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	1	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	2	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	7	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	8	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	11	16.15
CBOE Volatility Index (VIX)	BUY	1/24/2014	11	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	12	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	12	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	23	16.2
CBOE Volatility Index (VIX)	BUY	1/24/2014	128	16.15
CBOE Volatility Index (VIX)	BUY	1/24/2014	147	16.2
CBOE Volatility Index (VIX)	SELL	1/27/2014	-11	16.05
CBOE Volatility Index (VIX)	BUY	1/27/2014	2	16.1
CBOE Volatility Index (VIX)	BUY	1/27/2014	5	16.1
CBOE Volatility Index (VIX)	BUY	1/27/2014	11	16.1
CBOE Volatility Index (VIX)	BUY	1/27/2014	15	16.1
CBOE Volatility Index (VIX)	BUY	1/28/2014	1	15.15
CBOE Volatility Index (VIX)	BUY	1/28/2014	1	15.2
CBOE Volatility Index (VIX)	BUY	1/28/2014	4	15.2
CBOE Volatility Index (VIX)	BUY	1/28/2014	10	15.15
CBOE Volatility Index (VIX)	BUY	1/28/2014	15	15.15
CBOE Volatility Index (VIX)	SELL	1/29/2014	-15	16.3
CBOE Volatility Index (VIX)	SELL	1/29/2014	-1	16.3
CBOE Volatility Index (VIX)	BUY	1/29/2014	2	16.35
CBOE Volatility Index (VIX)	BUY	1/29/2014	2	16.35
CBOE Volatility Index (VIX)	BUY	1/29/2014	3	16.35
CBOE Volatility Index (VIX)	BUY	1/29/2014	8	16.35
CBOE Volatility Index (VIX)	BUY	1/29/2014	19	16.35
CBOE Volatility Index (VIX)	SELL	1/30/2014	-10	16.55
CBOE Volatility Index (VIX)	BUY	1/30/2014	1	16.6
CBOE Volatility Index (VIX)	BUY	1/30/2014	27	16.6
CBOE Volatility Index (VIX)	SELL	1/31/2014	-15	17.5
CBOE Volatility Index (VIX)	SELL	1/31/2014	-1	17.5
CBOE Volatility Index (VIX)	BUY	1/31/2014	3	17.55
CBOE Volatility Index (VIX)	SELL	2/3/2014	-4	19.1
CBOE Volatility Index (VIX)	SELL	2/3/2014	-2	19.1
CBOE Volatility Index (VIX)	BUY	2/3/2014	4	19.15
CBOE Volatility Index (VIX)	BUY	2/4/2014	5	18.65
CBOE Volatility Index (VIX)	BUY	2/4/2014	6	18.65
CBOE Volatility Index (VIX)	SELL	2/5/2014	-3	19.15

CBOE Volatility Index (VIX)	BUY	2/5/2014	12	19.15
CBOE Volatility Index (VIX)	BUY	2/6/2014	1	17
CBOE Volatility Index (VIX)	BUY	2/6/2014	20	17
CBOE Volatility Index (VIX)	SELL	2/7/2014	-74	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-27	15.4
CBOE Volatility Index (VIX)	SELL	2/7/2014	-20	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-19	15.4
CBOE Volatility Index (VIX)	SELL	2/7/2014	-12	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-8	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-6	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-5	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-4	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-3	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-2	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-2	15.4
CBOE Volatility Index (VIX)	SELL	2/7/2014	-1	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-1	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-1	15.45
CBOE Volatility Index (VIX)	SELL	2/10/2014	-6	15.65
CBOE Volatility Index (VIX)	SELL	2/10/2014	-1	15.6
CBOE Volatility Index (VIX)	SELL	2/10/2014	-1	15.65
CBOE Volatility Index (VIX)	SELL	2/10/2014	-1	15.6
CBOE Volatility Index (VIX)	SELL	2/11/2014	-17	15
CBOE Volatility Index (VIX)	SELL	2/11/2014	-6	15
CBOE Volatility Index (VIX)	SELL	2/12/2014	-16	14.5
CBOE Volatility Index (VIX)	SELL	2/12/2014	-13	14.5
CBOE Volatility Index (VIX)	SELL	2/12/2014	-10	14.5
CBOE Volatility Index (VIX)	SELL	2/13/2014	-2	14.55
CBOE Volatility Index (VIX)	SELL	2/13/2014	-2	14.55
CBOE Volatility Index (VIX)	BUY	2/14/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	2	14.2
CBOE Volatility Index (VIX)	BUY	2/14/2014	2	14.35
CBOE Volatility Index (VIX)	BUY	2/14/2014	2	14.35
CBOE Volatility Index (VIX)	BUY	2/14/2014	6	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	6	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	10	14.35
CBOE Volatility Index (VIX)	BUY	2/14/2014	13	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	16	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	17	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	74	14.25
CBOE Volatility Index (VIX)	SELL	2/14/2014	-71	14.7
CBOE Volatility Index (VIX)	SELL	2/14/2014	-31	14.6
CBOE Volatility Index (VIX)	SELL	2/14/2014	-31	14.65
CBOE Volatility Index (VIX)	SELL	2/14/2014	-14	14.65

CBOE Volatility Index (VIX)	SELL	2/14/2014	-5	14.65
CBOE Volatility Index (VIX)	SELL	2/14/2014	-2	14.75
CBOE Volatility Index (VIX)	SELL	2/14/2014	-2	14.6
CBOE Volatility Index (VIX)	SELL	2/14/2014	-1	14.65
CBOE Volatility Index (VIX)	SELL	2/14/2014	-1	14.6
CBOE Volatility Index (VIX)	SELL	2/18/2014	-12	14.45
CBOE Volatility Index (VIX)	SELL	2/18/2014	-5	14.45
CBOE Volatility Index (VIX)	BUY	2/19/2014	1	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	1	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	2	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	2	15.3
CBOE Volatility Index (VIX)	BUY	2/19/2014	3	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	5	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	5	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	12	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	14	15.3
CBOE Volatility Index (VIX)	BUY	2/19/2014	31	15.3
CBOE Volatility Index (VIX)	BUY	2/19/2014	31	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	38	15.35
CBOE Volatility Index (VIX)	BUY	2/19/2014	71	15.35
CBOE Volatility Index (VIX)	SELL	2/20/2014	-38	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-33	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-15	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-13	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-12	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-12	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-10	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-9	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-8	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-8	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-8	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-7	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-7	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-7	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-4	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-4	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-3	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-3	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-3	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-3	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/21/2014	-11	15.1
CBOE Volatility Index (VIX)	SELL	2/21/2014	-2	15.1
CBOE Volatility Index (VIX)	SELL	2/24/2014	-6	14.95
CBOE Volatility Index (VIX)	SELL	2/24/2014	-2	14.95

CBOE Volatility Index (VIX)	SELL	2/24/2014	-1	14.95
CBOE Volatility Index (VIX)	SELL	2/25/2014	-3	14.85
CBOE Volatility Index (VIX)	SELL	2/25/2014	-3	14.85
CBOE Volatility Index (VIX)	SELL	2/25/2014	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/26/2014	-7	15.2
CBOE Volatility Index (VIX)	SELL	2/27/2014	-2	15.05
CBOE Volatility Index (VIX)	BUY	2/27/2014	2	15.1
CBOE Volatility Index (VIX)	BUY	2/28/2014	7	15.25
CBOE Volatility Index (VIX)	BUY	2/28/2014	7	15.25
CBOE Volatility Index (VIX)	BUY	3/3/2014	12	16.6
CBOE Volatility Index (VIX)	BUY	3/3/2014	15	16.6
CBOE Volatility Index (VIX)	SELL	3/4/2014	-8	15
CBOE Volatility Index (VIX)	SELL	3/4/2014	-4	15
CBOE Volatility Index (VIX)	BUY	3/4/2014	10	15.05
CBOE Volatility Index (VIX)	SELL	3/5/2014	-3	15.1
CBOE Volatility Index (VIX)	BUY	3/5/2014	3	15.15
CBOE Volatility Index (VIX)	SELL	3/6/2014	-5	15
CBOE Volatility Index (VIX)	BUY	3/6/2014	3	15.05
CBOE Volatility Index (VIX)	SELL	3/7/2014	-2	15.4
CBOE Volatility Index (VIX)	BUY	3/7/2014	8	15.45
CBOE Volatility Index (VIX)	SELL	3/10/2014	-4	15.25
CBOE Volatility Index (VIX)	SELL	3/10/2014	-2	15.25
CBOE Volatility Index (VIX)	SELL	3/10/2014	-1	15.25
CBOE Volatility Index (VIX)	SELL	3/11/2014	-2	15.5
CBOE Volatility Index (VIX)	SELL	3/11/2014	-1	15.5
CBOE Volatility Index (VIX)	BUY	3/12/2014	12	15.3
CBOE Volatility Index (VIX)	BUY	3/12/2014	33	15.3
CBOE Volatility Index (VIX)	BUY	3/13/2014	3	16.6
CBOE Volatility Index (VIX)	BUY	3/13/2014	8	16.6
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.45
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.75
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.9
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.85
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	18
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.65
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.95
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.75
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.8
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.85
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.9
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.95
CBOE Volatility Index (VIX)	BUY	3/14/2014	3	17.8
CBOE Volatility Index (VIX)	BUY	3/14/2014	3	17.8
CBOE Volatility Index (VIX)	BUY	3/14/2014	3	17.9
CBOE Volatility Index (VIX)	BUY	3/14/2014	4	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2014	4	17.55
CBOE Volatility Index (VIX)	BUY	3/14/2014	4	17.9

CBOE Volatility Index (VIX)	BUY	3/14/2014	4	17.95
CBOE Volatility Index (VIX)	BUY	3/14/2014	5	17.9
CBOE Volatility Index (VIX)	BUY	3/14/2014	6	17.8
CBOE Volatility Index (VIX)	BUY	3/14/2014	7	17.7
CBOE Volatility Index (VIX)	BUY	3/14/2014	7	17.85
CBOE Volatility Index (VIX)	BUY	3/14/2014	8	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2014	8	17.85
CBOE Volatility Index (VIX)	BUY	3/14/2014	9	17.6
CBOE Volatility Index (VIX)	BUY	3/14/2014	11	17.75
CBOE Volatility Index (VIX)	BUY	3/14/2014	13	17.5
CBOE Volatility Index (VIX)	SELL	3/14/2014	-24	17.1
CBOE Volatility Index (VIX)	SELL	3/14/2014	-24	17.15
CBOE Volatility Index (VIX)	SELL	3/14/2014	-12	17.2
CBOE Volatility Index (VIX)	SELL	3/14/2014	-8	17.05
CBOE Volatility Index (VIX)	SELL	3/14/2014	-7	17.05
CBOE Volatility Index (VIX)	SELL	3/14/2014	-7	17.15
CBOE Volatility Index (VIX)	SELL	3/14/2014	-6	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-5	16.95
CBOE Volatility Index (VIX)	SELL	3/14/2014	-4	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-4	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-4	17.15
CBOE Volatility Index (VIX)	SELL	3/14/2014	-2	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-2	17.05
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	16.9
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17.05
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17.05
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17.05
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.05
CBOE Volatility Index (VIX)	BUY	3/14/2014	5	17.05
CBOE Volatility Index (VIX)	SELL	3/17/2014	-7	16.1
CBOE Volatility Index (VIX)	BUY	3/17/2014	1	16.15
CBOE Volatility Index (VIX)	SELL	3/18/2014	-6	15.55
CBOE Volatility Index (VIX)	BUY	3/18/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	3/19/2014	1	15.95
CBOE Volatility Index (VIX)	BUY	3/19/2014	4	15.95
CBOE Volatility Index (VIX)	SELL	3/20/2014	-4	15.7
CBOE Volatility Index (VIX)	SELL	3/20/2014	-2	15.7
CBOE Volatility Index (VIX)	SELL	3/21/2014	-7	15.95
CBOE Volatility Index (VIX)	BUY	3/21/2014	1	16
CBOE Volatility Index (VIX)	SELL	3/24/2014	-35	15.9
CBOE Volatility Index (VIX)	BUY	3/24/2014	6	15.95
CBOE Volatility Index (VIX)	SELL	3/25/2014	-4	15.65

CBOE Volatility Index (VIX)	SELL	3/25/2014	-3	15.65
CBOE Volatility Index (VIX)	SELL	3/25/2014	-1	15.65
CBOE Volatility Index (VIX)	SELL	3/25/2014	-1	15.65
CBOE Volatility Index (VIX)	BUY	3/26/2014	2	16.05
CBOE Volatility Index (VIX)	BUY	3/26/2014	4	16.05
CBOE Volatility Index (VIX)	BUY	3/27/2014	1	15.75
CBOE Volatility Index (VIX)	BUY	3/27/2014	1	15.75
CBOE Volatility Index (VIX)	SELL	3/28/2014	-2	15.55
CBOE Volatility Index (VIX)	BUY	3/28/2014	1	15.6
CBOE Volatility Index (VIX)	SELL	3/31/2014	-7	15.1
CBOE Volatility Index (VIX)	SELL	3/31/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	3/31/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	4/1/2014	-7	14.45
CBOE Volatility Index (VIX)	SELL	4/1/2014	-2	14.45
CBOE Volatility Index (VIX)	SELL	4/2/2014	-12	14.55
CBOE Volatility Index (VIX)	BUY	4/2/2014	2	14.6
CBOE Volatility Index (VIX)	SELL	4/3/2014	-5	14.4
CBOE Volatility Index (VIX)	SELL	4/3/2014	-3	14.4
CBOE Volatility Index (VIX)	SELL	4/3/2014	-1	14.45
CBOE Volatility Index (VIX)	SELL	4/3/2014	-1	14.45
CBOE Volatility Index (VIX)	SELL	4/4/2014	-1	14.8
CBOE Volatility Index (VIX)	BUY	4/4/2014	7	14.85
CBOE Volatility Index (VIX)	BUY	4/7/2014	1	15.55
CBOE Volatility Index (VIX)	BUY	4/7/2014	8	15.55
CBOE Volatility Index (VIX)	SELL	4/8/2014	-50	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-35	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-16	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-10	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-6	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-5	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-5	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-5	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.55
CBOE Volatility Index (VIX)	BUY	4/8/2014	2	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	2	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	2	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	3	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	3	15.55
CBOE Volatility Index (VIX)	BUY	4/8/2014	4	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	4	15.5

CBOE Volatility Index (VIX)	BUY	4/8/2014	4	15.55
CBOE Volatility Index (VIX)	BUY	4/8/2014	5	15.65
CBOE Volatility Index (VIX)	BUY	4/8/2014	5	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	6	15.15
CBOE Volatility Index (VIX)	BUY	4/8/2014	6	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	7	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	7	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	7	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	7	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	7	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	12	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	12	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	16	15.6
CBOE Volatility Index (VIX)	BUY	4/8/2014	24	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	24	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	35	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	50	15.65
CBOE Volatility Index (VIX)	SELL	4/9/2014	-1	14.45
CBOE Volatility Index (VIX)	BUY	4/9/2014	5	14.5
CBOE Volatility Index (VIX)	SELL	4/10/2014	-31	15.8
CBOE Volatility Index (VIX)	SELL	4/10/2014	-11	15.85
CBOE Volatility Index (VIX)	BUY	4/10/2014	1	15.9
CBOE Volatility Index (VIX)	BUY	4/10/2014	5	15.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	10	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	11	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	31	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	35	16.85
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	16.6
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	16.85
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	16.9
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	17
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	16.75
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	16.95
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	17
CBOE Volatility Index (VIX)	BUY	4/14/2014	2	16.85
CBOE Volatility Index (VIX)	BUY	4/14/2014	2	16.65
CBOE Volatility Index (VIX)	SELL	4/15/2014	-8	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-6	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-6	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-4	16.4

CBOE Volatility Index (VIX)	SELL	4/15/2014	-4	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-3	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-2	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-2	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-2	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2014	3	16.45
CBOE Volatility Index (VIX)	SELL	4/16/2014	-22	15.85
CBOE Volatility Index (VIX)	SELL	4/16/2014	-19	15.85
CBOE Volatility Index (VIX)	BUY	4/16/2014	6	15.9
CBOE Volatility Index (VIX)	SELL	4/17/2014	-2	15.6
CBOE Volatility Index (VIX)	SELL	4/21/2014	-9	15.35
CBOE Volatility Index (VIX)	SELL	4/21/2014	-5	15.3
CBOE Volatility Index (VIX)	SELL	4/21/2014	-1	15.3
CBOE Volatility Index (VIX)	SELL	4/21/2014	-1	15.35
CBOE Volatility Index (VIX)	SELL	4/22/2014	-4	15.2
CBOE Volatility Index (VIX)	BUY	4/22/2014	2	15.25
CBOE Volatility Index (VIX)	SELL	4/23/2014	-6	15.25
CBOE Volatility Index (VIX)	SELL	4/24/2014	-4	15.45
CBOE Volatility Index (VIX)	SELL	4/24/2014	-1	15.5
CBOE Volatility Index (VIX)	SELL	4/25/2014	-4	15.55
CBOE Volatility Index (VIX)	SELL	4/29/2014	-1	14.95
CBOE Volatility Index (VIX)	BUY	4/29/2014	4	15
CBOE Volatility Index (VIX)	SELL	4/30/2014	-4	14.95
CBOE Volatility Index (VIX)	SELL	4/30/2014	-2	14.95
CBOE Volatility Index (VIX)	SELL	5/1/2014	-3	14.85
CBOE Volatility Index (VIX)	SELL	5/1/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	5/5/2014	-1	14.6
CBOE Volatility Index (VIX)	BUY	5/6/2014	8	14.75
CBOE Volatility Index (VIX)	SELL	5/7/2014	-2	14.35
CBOE Volatility Index (VIX)	BUY	5/7/2014	4	14.4
CBOE Volatility Index (VIX)	SELL	5/8/2014	-2	14.4
CBOE Volatility Index (VIX)	SELL	5/9/2014	-4	14.05
CBOE Volatility Index (VIX)	SELL	5/12/2014	-5	13.45
CBOE Volatility Index (VIX)	SELL	5/12/2014	-2	13.45
CBOE Volatility Index (VIX)	SELL	5/13/2014	-8	13.45
CBOE Volatility Index (VIX)	SELL	5/13/2014	-2	13.45
CBOE Volatility Index (VIX)	SELL	5/13/2014	-1	13.45
CBOE Volatility Index (VIX)	SELL	5/14/2014	-4	13.2
CBOE Volatility Index (VIX)	SELL	5/15/2014	-2	13.65
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05

CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.1
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13.1
CBOE Volatility Index (VIX)	BUY	5/19/2014	3	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	4	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	4	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	4	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	4	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	4	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	4	13.1
CBOE Volatility Index (VIX)	BUY	5/19/2014	5	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	5	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	6	13
CBOE Volatility Index (VIX)	BUY	5/19/2014	6	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	8	13.1
CBOE Volatility Index (VIX)	BUY	5/19/2014	9	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	19	13
CBOE Volatility Index (VIX)	BUY	5/19/2014	22	13.05
CBOE Volatility Index (VIX)	SELL	5/19/2014	-64	14.4
CBOE Volatility Index (VIX)	SELL	5/19/2014	-26	14.4
CBOE Volatility Index (VIX)	SELL	5/19/2014	-16	14.45
CBOE Volatility Index (VIX)	SELL	5/19/2014	-9	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-2	14.35
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	14.35
CBOE Volatility Index (VIX)	BUY	5/20/2014	2	14.4
CBOE Volatility Index (VIX)	BUY	5/21/2014	2	14.1
CBOE Volatility Index (VIX)	SELL	5/23/2014	-2	13.85
CBOE Volatility Index (VIX)	BUY	5/23/2014	2	13.9
CBOE Volatility Index (VIX)	SELL	5/27/2014	-2	13.4
CBOE Volatility Index (VIX)	SELL	5/28/2014	-2	13.4
CBOE Volatility Index (VIX)	SELL	5/29/2014	-1	13.25
CBOE Volatility Index (VIX)	SELL	5/29/2014	-1	13.3
CBOE Volatility Index (VIX)	SELL	6/2/2014	-2	13.15
CBOE Volatility Index (VIX)	SELL	6/4/2014	-1	13.15
CBOE Volatility Index (VIX)	SELL	6/6/2014	-2	11.95

CBOE Volatility Index (VIX)	SELL	6/6/2014	-2	11.95
CBOE Volatility Index (VIX)	SELL	6/9/2014	-2	12.15
CBOE Volatility Index (VIX)	SELL	6/9/2014	-1	12.15
CBOE Volatility Index (VIX)	SELL	6/10/2014	-2	12.05
CBOE Volatility Index (VIX)	SELL	6/10/2014	-1	12.05
CBOE Volatility Index (VIX)	SELL	6/11/2014	-1	12.45
CBOE Volatility Index (VIX)	BUY	6/11/2014	2	12.45
CBOE Volatility Index (VIX)	BUY	6/12/2014	2	13.2
CBOE Volatility Index (VIX)	BUY	6/13/2014	2	12.9
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	2	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	9	13.05
CBOE Volatility Index (VIX)	BUY	6/16/2014	16	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	26	13.05
CBOE Volatility Index (VIX)	BUY	6/16/2014	64	13.1
CBOE Volatility Index (VIX)	SELL	6/16/2014	-59	13.85
CBOE Volatility Index (VIX)	SELL	6/16/2014	-46	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-11	13.85
CBOE Volatility Index (VIX)	SELL	6/16/2014	-9	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-4	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-2	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-1	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-1	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-1	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-1	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-1	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-1	13.8
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.8
CBOE Volatility Index (VIX)	BUY	6/16/2014	4	13.8
CBOE Volatility Index (VIX)	BUY	6/17/2014	1	13.45
CBOE Volatility Index (VIX)	SELL	6/18/2014	-2	12.65
CBOE Volatility Index (VIX)	SELL	6/20/2014	-2	12.85
CBOE Volatility Index (VIX)	SELL	6/23/2014	-1	12.55
CBOE Volatility Index (VIX)	SELL	6/27/2014	-1	12.6
CBOE Volatility Index (VIX)	SELL	7/1/2014	-1	12.05

CBOE Volatility Index (VIX)	SELL	7/1/2014	-1	12.1
CBOE Volatility Index (VIX)	SELL	7/1/2014	-1	12.1
CBOE Volatility Index (VIX)	SELL	7/2/2014	-2	11.9
CBOE Volatility Index (VIX)	SELL	7/2/2014	-1	11.9
CBOE Volatility Index (VIX)	SELL	7/3/2014	-1	11.75
CBOE Volatility Index (VIX)	BUY	7/9/2014	2	12.25
CBOE Volatility Index (VIX)	BUY	7/10/2014	1	12.95
CBOE Volatility Index (VIX)	BUY	7/10/2014	1	12.95
CBOE Volatility Index (VIX)	BUY	7/11/2014	1	12.65
CBOE Volatility Index (VIX)	BUY	7/11/2014	1	12.65
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	2	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	2	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	2	12.05
CBOE Volatility Index (VIX)	BUY	7/14/2014	9	12
CBOE Volatility Index (VIX)	BUY	7/14/2014	11	12
CBOE Volatility Index (VIX)	BUY	7/14/2014	46	11.95
CBOE Volatility Index (VIX)	BUY	7/14/2014	59	12.05
CBOE Volatility Index (VIX)	SELL	7/14/2014	-24	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-24	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-21	12.65
CBOE Volatility Index (VIX)	SELL	7/14/2014	-17	12.75
CBOE Volatility Index (VIX)	SELL	7/14/2014	-14	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-10	12.65
CBOE Volatility Index (VIX)	SELL	7/14/2014	-8	12.75
CBOE Volatility Index (VIX)	SELL	7/14/2014	-6	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-4	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-3	12.75
CBOE Volatility Index (VIX)	SELL	7/14/2014	-2	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.65
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.65
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.7
CBOE Volatility Index (VIX)	BUY	7/14/2014	1	12.75
CBOE Volatility Index (VIX)	BUY	7/16/2014	1	12.7
CBOE Volatility Index (VIX)	BUY	7/17/2014	10	13.75
CBOE Volatility Index (VIX)	BUY	7/17/2014	21	13.75
CBOE Volatility Index (VIX)	BUY	7/17/2014	24	13.75
CBOE Volatility Index (VIX)	SELL	7/18/2014	-9	13
CBOE Volatility Index (VIX)	BUY	7/21/2014	1	13.35

CBOE Volatility Index (VIX)	SELL	7/22/2014	-28	12.95
CBOE Volatility Index (VIX)	SELL	7/22/2014	-10	12.95
CBOE Volatility Index (VIX)	SELL	7/22/2014	-6	12.95
CBOE Volatility Index (VIX)	BUY	7/23/2014	1	13.1
CBOE Volatility Index (VIX)	SELL	7/24/2014	-1	13.1
CBOE Volatility Index (VIX)	BUY	7/25/2014	6	13.5
CBOE Volatility Index (VIX)	BUY	7/28/2014	2	13.35
CBOE Volatility Index (VIX)	BUY	7/29/2014	1	13.5
CBOE Volatility Index (VIX)	BUY	7/29/2014	4	13.45
CBOE Volatility Index (VIX)	BUY	7/31/2014	14	15.15
CBOE Volatility Index (VIX)	BUY	7/31/2014	17	15.15
CBOE Volatility Index (VIX)	BUY	7/31/2014	24	15.15
CBOE Volatility Index (VIX)	BUY	8/1/2014	3	15.95
CBOE Volatility Index (VIX)	BUY	8/1/2014	8	15.95
CBOE Volatility Index (VIX)	BUY	8/1/2014	9	15.95
CBOE Volatility Index (VIX)	BUY	8/1/2014	28	15.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	1	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	2	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	2	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	3	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	6	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	7	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	10	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	16	14.95
CBOE Volatility Index (VIX)	SELL	8/5/2014	-2	16.1
CBOE Volatility Index (VIX)	BUY	8/5/2014	1	16.15
CBOE Volatility Index (VIX)	BUY	8/6/2014	9	16.2
CBOE Volatility Index (VIX)	SELL	8/7/2014	-16	16.6
CBOE Volatility Index (VIX)	SELL	8/7/2014	-9	16.65
CBOE Volatility Index (VIX)	SELL	8/7/2014	-7	16.65
CBOE Volatility Index (VIX)	SELL	8/7/2014	-3	16.65
CBOE Volatility Index (VIX)	SELL	8/7/2014	-3	16.65
CBOE Volatility Index (VIX)	SELL	8/7/2014	-2	16.6
CBOE Volatility Index (VIX)	SELL	8/7/2014	-1	16.65
CBOE Volatility Index (VIX)	SELL	8/7/2014	-1	16.65
CBOE Volatility Index (VIX)	SELL	8/8/2014	-4	15.95
CBOE Volatility Index (VIX)	SELL	8/8/2014	-1	15.95
CBOE Volatility Index (VIX)	SELL	8/11/2014	-17	14.8
CBOE Volatility Index (VIX)	SELL	8/11/2014	-11	14.8
CBOE Volatility Index (VIX)	SELL	8/11/2014	-8	14.75
CBOE Volatility Index (VIX)	SELL	8/11/2014	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/12/2014	-22	14.6
CBOE Volatility Index (VIX)	SELL	8/12/2014	-16	14.65
CBOE Volatility Index (VIX)	SELL	8/12/2014	-1	14.6
CBOE Volatility Index (VIX)	SELL	8/13/2014	-5	13.5
CBOE Volatility Index (VIX)	SELL	8/13/2014	-3	13.5
CBOE Volatility Index (VIX)	SELL	8/14/2014	-8	12.9

CBOE Volatility Index (VIX)	SELL	8/14/2014	-4	12.9
CBOE Volatility Index (VIX)	SELL	8/15/2014	-7	13.2
CBOE Volatility Index (VIX)	SELL	8/15/2014	-2	13.2
CBOE Volatility Index (VIX)	BUY	8/18/2014	1	12.55
CBOE Volatility Index (VIX)	BUY	8/18/2014	1	12.6
CBOE Volatility Index (VIX)	BUY	8/18/2014	1	12.65
CBOE Volatility Index (VIX)	BUY	8/18/2014	1	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	2	12.75
CBOE Volatility Index (VIX)	BUY	8/18/2014	3	12.6
CBOE Volatility Index (VIX)	BUY	8/18/2014	3	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	4	12.6
CBOE Volatility Index (VIX)	BUY	8/18/2014	4	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	5	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	7	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	8	12.6
CBOE Volatility Index (VIX)	BUY	8/18/2014	8	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	11	12.65
CBOE Volatility Index (VIX)	BUY	8/18/2014	16	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	17	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	22	12.7
CBOE Volatility Index (VIX)	SELL	8/18/2014	-43	13.6
CBOE Volatility Index (VIX)	SELL	8/18/2014	-19	13.55
CBOE Volatility Index (VIX)	SELL	8/18/2014	-12	13.6
CBOE Volatility Index (VIX)	SELL	8/18/2014	-7	13.55
CBOE Volatility Index (VIX)	SELL	8/18/2014	-6	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-5	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-5	13.55
CBOE Volatility Index (VIX)	SELL	8/18/2014	-4	13.55
CBOE Volatility Index (VIX)	SELL	8/18/2014	-3	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-3	13.6
CBOE Volatility Index (VIX)	SELL	8/18/2014	-3	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-2	13.4
CBOE Volatility Index (VIX)	SELL	8/18/2014	-2	13.4
CBOE Volatility Index (VIX)	SELL	8/18/2014	-2	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-2	13.5
CBOE Volatility Index (VIX)	BUY	8/19/2014	2	13.5
CBOE Volatility Index (VIX)	BUY	8/21/2014	2	13.4
CBOE Volatility Index (VIX)	BUY	8/21/2014	3	13.4
CBOE Volatility Index (VIX)	SELL	8/27/2014	-4	13.5
CBOE Volatility Index (VIX)	SELL	8/28/2014	-3	13.55
CBOE Volatility Index (VIX)	SELL	8/28/2014	-2	13.6
CBOE Volatility Index (VIX)	BUY	9/2/2014	2	13.75
CBOE Volatility Index (VIX)	BUY	9/2/2014	5	13.75
CBOE Volatility Index (VIX)	SELL	9/3/2014	-2	13.45
CBOE Volatility Index (VIX)	SELL	9/8/2014	-5	13.3
CBOE Volatility Index (VIX)	BUY	9/11/2014	2	13.55
CBOE Volatility Index (VIX)	BUY	9/12/2014	6	14.05

CBOE Volatility Index (VIX)	BUY	9/15/2014	2	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	2	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	3	14.2
CBOE Volatility Index (VIX)	BUY	9/15/2014	3	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	3	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	4	14.2
CBOE Volatility Index (VIX)	BUY	9/15/2014	4	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	5	14.25
CBOE Volatility Index (VIX)	BUY	9/15/2014	5	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	7	14.35
CBOE Volatility Index (VIX)	BUY	9/15/2014	12	14.35
CBOE Volatility Index (VIX)	BUY	9/15/2014	19	14.3
CBOE Volatility Index (VIX)	BUY	9/15/2014	43	14.4
CBOE Volatility Index (VIX)	SELL	9/15/2014	-36	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-19	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-7	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-6	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-5	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-5	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-5	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-4	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-3	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.15
CBOE Volatility Index (VIX)	BUY	9/15/2014	1	15.2
CBOE Volatility Index (VIX)	BUY	9/15/2014	2	15.2
CBOE Volatility Index (VIX)	BUY	9/15/2014	7	15.2
CBOE Volatility Index (VIX)	SELL	9/16/2014	-4	14.35
CBOE Volatility Index (VIX)	SELL	9/17/2014	-3	14.25
CBOE Volatility Index (VIX)	SELL	9/17/2014	-1	14.2
CBOE Volatility Index (VIX)	BUY	9/17/2014	1	14.25
CBOE Volatility Index (VIX)	SELL	9/18/2014	-1	14
CBOE Volatility Index (VIX)	BUY	9/18/2014	5	14.05

CBOE Volatility Index (VIX)	SELL	9/19/2014	-1	14.1
CBOE Volatility Index (VIX)	SELL	9/22/2014	-3	14.85
CBOE Volatility Index (VIX)	BUY	9/22/2014	1	14.9
CBOE Volatility Index (VIX)	BUY	9/23/2014	2	15.35
CBOE Volatility Index (VIX)	BUY	9/23/2014	4	15.35
CBOE Volatility Index (VIX)	BUY	9/24/2014	5	14.65
CBOE Volatility Index (VIX)	BUY	9/25/2014	1	15.7
CBOE Volatility Index (VIX)	BUY	9/25/2014	1	15.65
CBOE Volatility Index (VIX)	BUY	9/25/2014	1	15.7
CBOE Volatility Index (VIX)	BUY	9/29/2014	1	16.25
CBOE Volatility Index (VIX)	BUY	9/29/2014	2	16.25
CBOE Volatility Index (VIX)	BUY	9/30/2014	3	16.3
CBOE Volatility Index (VIX)	BUY	9/30/2014	36	16.3
CBOE Volatility Index (VIX)	BUY	10/1/2014	1	16.9
CBOE Volatility Index (VIX)	BUY	10/1/2014	6	16.9
CBOE Volatility Index (VIX)	BUY	10/2/2014	1	16.5
CBOE Volatility Index (VIX)	BUY	10/2/2014	1	16.55
CBOE Volatility Index (VIX)	BUY	10/2/2014	2	16.5
CBOE Volatility Index (VIX)	SELL	10/3/2014	-23	15.15
CBOE Volatility Index (VIX)	SELL	10/3/2014	-11	15.15
CBOE Volatility Index (VIX)	SELL	10/3/2014	-1	15.15
CBOE Volatility Index (VIX)	SELL	10/3/2014	-1	15.15
CBOE Volatility Index (VIX)	SELL	10/3/2014	-1	15.15
CBOE Volatility Index (VIX)	BUY	10/3/2014	5	15.2
CBOE Volatility Index (VIX)	BUY	10/6/2014	2	15.7
CBOE Volatility Index (VIX)	BUY	10/7/2014	1	17
CBOE Volatility Index (VIX)	BUY	10/7/2014	1	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	1	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	1	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	1	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	2	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	3	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	3	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	4	17.1
CBOE Volatility Index (VIX)	BUY	10/7/2014	19	17
CBOE Volatility Index (VIX)	SELL	10/8/2014	-1	15.2
CBOE Volatility Index (VIX)	SELL	10/8/2014	-1	15.25
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.2
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.15
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.15
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.1
CBOE Volatility Index (VIX)	BUY	10/9/2014	2	17.2
CBOE Volatility Index (VIX)	BUY	10/9/2014	2	17.2
CBOE Volatility Index (VIX)	BUY	10/9/2014	11	17.15
CBOE Volatility Index (VIX)	BUY	10/9/2014	23	17.2

CBOE Volatility Index (VIX)	SELL	10/10/2014	-2	19.7
CBOE Volatility Index (VIX)	BUY	10/10/2014	1	19.75
CBOE Volatility Index (VIX)	BUY	10/10/2014	1	19.75
CBOE Volatility Index (VIX)	BUY	10/10/2014	1	19.75
CBOE Volatility Index (VIX)	BUY	10/10/2014	1	19.75
CBOE Volatility Index (VIX)	BUY	10/10/2014	2	19.75
CBOE Volatility Index (VIX)	BUY	10/10/2014	3	19.75
CBOE Volatility Index (VIX)	BUY	10/13/2014	1	22.75
CBOE Volatility Index (VIX)	BUY	10/13/2014	1	22.75
CBOE Volatility Index (VIX)	BUY	10/13/2014	1	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	2	22.75
CBOE Volatility Index (VIX)	BUY	10/13/2014	2	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	2	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	3	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	3	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	3	22.75
CBOE Volatility Index (VIX)	BUY	10/13/2014	5	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	5	22.75
CBOE Volatility Index (VIX)	BUY	10/13/2014	5	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	7	22.8
CBOE Volatility Index (VIX)	SELL	10/14/2014	-2	20.9
CBOE Volatility Index (VIX)	SELL	10/14/2014	-1	20.95
CBOE Volatility Index (VIX)	SELL	10/14/2014	-1	20.95
CBOE Volatility Index (VIX)	BUY	10/14/2014	6	20.95
CBOE Volatility Index (VIX)	SELL	10/15/2014	-2	23.9
CBOE Volatility Index (VIX)	BUY	10/15/2014	1	23.9
CBOE Volatility Index (VIX)	BUY	10/15/2014	1	23.9
CBOE Volatility Index (VIX)	BUY	10/15/2014	2	23.9
CBOE Volatility Index (VIX)	BUY	10/15/2014	2	23.9
CBOE Volatility Index (VIX)	BUY	10/15/2014	2	23.9
CBOE Volatility Index (VIX)	SELL	10/16/2014	-1	22.1
CBOE Volatility Index (VIX)	SELL	10/17/2014	-1	21.1
CBOE Volatility Index (VIX)	SELL	10/20/2014	-7	18.8
CBOE Volatility Index (VIX)	SELL	10/20/2014	-6	18.9
CBOE Volatility Index (VIX)	SELL	10/20/2014	-5	18.35
CBOE Volatility Index (VIX)	SELL	10/20/2014	-5	18.55
CBOE Volatility Index (VIX)	SELL	10/20/2014	-5	18.65
CBOE Volatility Index (VIX)	SELL	10/20/2014	-3	18.25
CBOE Volatility Index (VIX)	SELL	10/20/2014	-3	18.4
CBOE Volatility Index (VIX)	SELL	10/20/2014	-3	18.6
CBOE Volatility Index (VIX)	SELL	10/20/2014	-3	18.85
CBOE Volatility Index (VIX)	SELL	10/20/2014	-2	18.6
CBOE Volatility Index (VIX)	SELL	10/20/2014	-2	18.7
CBOE Volatility Index (VIX)	SELL	10/20/2014	-2	18.9
CBOE Volatility Index (VIX)	SELL	10/20/2014	-2	19.15
CBOE Volatility Index (VIX)	SELL	10/20/2014	-2	18.55
CBOE Volatility Index (VIX)	SELL	10/20/2014	-2	19.2

CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.3
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.5
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.75
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.95
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	19
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.3
CBOE Volatility Index (VIX)	SELL	10/20/2014	-3	18.35
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.3
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.35
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	18.55
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	18.6
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	18.6
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	19
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	19
CBOE Volatility Index (VIX)	BUY	10/20/2014	2	18.6
CBOE Volatility Index (VIX)	BUY	10/20/2014	2	18.65
CBOE Volatility Index (VIX)	BUY	10/20/2014	2	18.75
CBOE Volatility Index (VIX)	BUY	10/20/2014	2	18.6
CBOE Volatility Index (VIX)	BUY	10/20/2014	2	19
CBOE Volatility Index (VIX)	BUY	10/20/2014	3	18.55
CBOE Volatility Index (VIX)	BUY	10/20/2014	3	18.8
CBOE Volatility Index (VIX)	BUY	10/20/2014	4	19
CBOE Volatility Index (VIX)	BUY	10/20/2014	4	19.05
CBOE Volatility Index (VIX)	BUY	10/20/2014	4	19
CBOE Volatility Index (VIX)	BUY	10/20/2014	4	18.35
CBOE Volatility Index (VIX)	BUY	10/20/2014	5	18.85
CBOE Volatility Index (VIX)	BUY	10/20/2014	5	18.95
CBOE Volatility Index (VIX)	BUY	10/20/2014	6	19
CBOE Volatility Index (VIX)	BUY	10/20/2014	9	18.9
CBOE Volatility Index (VIX)	SELL	10/21/2014	-9	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-5	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-5	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-4	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-3	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-2	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-2	17
CBOE Volatility Index (VIX)	SELL	10/21/2014	-2	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-2	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-2	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-1	17
CBOE Volatility Index (VIX)	SELL	10/21/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	10/22/2014	-10	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-6	18
CBOE Volatility Index (VIX)	SELL	10/22/2014	-4	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-4	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-4	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-2	18.05

CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18
CBOE Volatility Index (VIX)	SELL	10/23/2014	-21	17.25
CBOE Volatility Index (VIX)	SELL	10/23/2014	-9	17.25
CBOE Volatility Index (VIX)	SELL	10/23/2014	-5	17.25
CBOE Volatility Index (VIX)	SELL	10/23/2014	-3	17.25
CBOE Volatility Index (VIX)	SELL	10/24/2014	-9	16.95
CBOE Volatility Index (VIX)	BUY	10/24/2014	1	17
CBOE Volatility Index (VIX)	SELL	10/27/2014	-1	16.85
CBOE Volatility Index (VIX)	SELL	10/27/2014	-1	16.85
CBOE Volatility Index (VIX)	SELL	10/28/2014	-2	15.7
CBOE Volatility Index (VIX)	BUY	10/28/2014	1	15.7
CBOE Volatility Index (VIX)	SELL	10/29/2014	-1	16.2
CBOE Volatility Index (VIX)	SELL	10/30/2014	-1	16.15
CBOE Volatility Index (VIX)	SELL	10/30/2014	-1	16.15
CBOE Volatility Index (VIX)	BUY	10/31/2014	2	15.8
CBOE Volatility Index (VIX)	SELL	11/5/2014	-1	15.25
CBOE Volatility Index (VIX)	BUY	11/5/2014	1	15.3
CBOE Volatility Index (VIX)	SELL	11/6/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	11/6/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	11/7/2014	-1	14.75
CBOE Volatility Index (VIX)	SELL	11/7/2014	-1	14.75
CBOE Volatility Index (VIX)	SELL	11/10/2014	-3	13.95
CBOE Volatility Index (VIX)	SELL	11/10/2014	-2	13.95
CBOE Volatility Index (VIX)	SELL	11/12/2014	-2	14.35
CBOE Volatility Index (VIX)	SELL	11/12/2014	-1	14.35
CBOE Volatility Index (VIX)	BUY	11/13/2014	1	14.65
CBOE Volatility Index (VIX)	SELL	11/14/2014	-1	14.3
CBOE Volatility Index (VIX)	SELL	11/14/2014	-1	14.3
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.4
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.4
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.4
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.45
CBOE Volatility Index (VIX)	BUY	11/17/2014	2	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	2	14.4

CBOE Volatility Index (VIX)	BUY	11/17/2014	2	14.4
CBOE Volatility Index (VIX)	BUY	11/17/2014	3	14.25
CBOE Volatility Index (VIX)	BUY	11/17/2014	3	14.4
CBOE Volatility Index (VIX)	BUY	11/17/2014	5	14.25
CBOE Volatility Index (VIX)	BUY	11/17/2014	9	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	9	14.35
CBOE Volatility Index (VIX)	BUY	11/17/2014	10	14.25
CBOE Volatility Index (VIX)	BUY	11/17/2014	21	14.3
CBOE Volatility Index (VIX)	SELL	11/17/2014	-24	15.25
CBOE Volatility Index (VIX)	SELL	11/17/2014	-23	15.2
CBOE Volatility Index (VIX)	SELL	11/17/2014	-11	15.3
CBOE Volatility Index (VIX)	SELL	11/17/2014	-4	15.3
CBOE Volatility Index (VIX)	SELL	11/17/2014	-3	15.25
CBOE Volatility Index (VIX)	SELL	11/17/2014	-3	15.25
CBOE Volatility Index (VIX)	SELL	11/17/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	11/17/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	11/17/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	11/17/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	11/17/2014	-1	15.2
CBOE Volatility Index (VIX)	SELL	11/17/2014	-1	15.2
CBOE Volatility Index (VIX)	SELL	11/17/2014	-1	15.25
CBOE Volatility Index (VIX)	SELL	11/17/2014	-1	15.3
CBOE Volatility Index (VIX)	BUY	11/17/2014	2	15.3
CBOE Volatility Index (VIX)	SELL	11/18/2014	-1	15.2
CBOE Volatility Index (VIX)	BUY	11/19/2014	2	15.5
CBOE Volatility Index (VIX)	SELL	11/20/2014	-10	15.1
CBOE Volatility Index (VIX)	SELL	11/20/2014	-6	15.1
CBOE Volatility Index (VIX)	SELL	11/24/2014	-2	14.55
CBOE Volatility Index (VIX)	SELL	11/24/2014	-1	14.5
CBOE Volatility Index (VIX)	SELL	11/24/2014	-1	14.5
CBOE Volatility Index (VIX)	SELL	11/24/2014	-1	14.55
CBOE Volatility Index (VIX)	SELL	11/25/2014	-6	14.45
CBOE Volatility Index (VIX)	SELL	11/25/2014	-2	14.4
CBOE Volatility Index (VIX)	SELL	11/26/2014	-3	14.15
CBOE Volatility Index (VIX)	SELL	11/26/2014	-3	14.2
CBOE Volatility Index (VIX)	SELL	11/26/2014	-2	14.2
CBOE Volatility Index (VIX)	SELL	11/26/2014	-1	14.2
CBOE Volatility Index (VIX)	SELL	11/26/2014	-1	14.15
CBOE Volatility Index (VIX)	SELL	11/26/2014	-1	14.2
CBOE Volatility Index (VIX)	BUY	12/1/2014	1	15.6
CBOE Volatility Index (VIX)	BUY	12/1/2014	2	15.6
CBOE Volatility Index (VIX)	BUY	12/1/2014	2	15.6
CBOE Volatility Index (VIX)	SELL	12/2/2014	-4	14.2
CBOE Volatility Index (VIX)	SELL	12/4/2014	-1	13.9
CBOE Volatility Index (VIX)	SELL	12/4/2014	-1	13.95
CBOE Volatility Index (VIX)	SELL	12/5/2014	-7	13.55
CBOE Volatility Index (VIX)	SELL	12/5/2014	-2	13.55

CBOE Volatility Index (VIX)	SELL	12/5/2014	-2	13.55
CBOE Volatility Index (VIX)	SELL	12/8/2014	-4	14.65
CBOE Volatility Index (VIX)	BUY	12/9/2014	1	14.9
CBOE Volatility Index (VIX)	BUY	12/9/2014	1	14.95
CBOE Volatility Index (VIX)	BUY	12/9/2014	23	14.9
CBOE Volatility Index (VIX)	BUY	12/9/2014	24	14.95
CBOE Volatility Index (VIX)	SELL	12/10/2014	-1	17.4
CBOE Volatility Index (VIX)	BUY	12/10/2014	3	17.4
CBOE Volatility Index (VIX)	BUY	12/10/2014	3	17.45
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	1	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	2	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	2	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	3	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	4	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	6	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	6	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	10	19.1
CBOE Volatility Index (VIX)	BUY	12/11/2014	11	19.1
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.6
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	1	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	2	19.65
CBOE Volatility Index (VIX)	BUY	12/12/2014	2	19.65
CBOE Volatility Index (VIX)	BUY	12/12/2014	2	19.65
CBOE Volatility Index (VIX)	BUY	12/12/2014	2	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	2	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	3	19.6
CBOE Volatility Index (VIX)	BUY	12/12/2014	3	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	3	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	4	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	4	19.65
CBOE Volatility Index (VIX)	BUY	12/12/2014	4	19.7
CBOE Volatility Index (VIX)	BUY	12/12/2014	7	19.6
CBOE Volatility Index (VIX)	BUY	12/12/2014	7	19.7
CBOE Volatility Index (VIX)	SELL	12/15/2014	-7	19.4
CBOE Volatility Index (VIX)	SELL	12/15/2014	-4	19.5
CBOE Volatility Index (VIX)	SELL	12/15/2014	-3	19.3

CBOE Volatility Index (VIX)	SELL	12/15/2014	-3	19.35
CBOE Volatility Index (VIX)	SELL	12/15/2014	-2	19.2
CBOE Volatility Index (VIX)	SELL	12/15/2014	-2	19.45
CBOE Volatility Index (VIX)	SELL	12/15/2014	-1	19
CBOE Volatility Index (VIX)	SELL	12/15/2014	-1	19.25
CBOE Volatility Index (VIX)	SELL	12/15/2014	-1	19.65
CBOE Volatility Index (VIX)	SELL	12/15/2014	-1	18.6
CBOE Volatility Index (VIX)	SELL	12/15/2014	-1	18.6
CBOE Volatility Index (VIX)	BUY	12/15/2014	1	18.55
CBOE Volatility Index (VIX)	BUY	12/15/2014	1	18.95
CBOE Volatility Index (VIX)	BUY	12/15/2014	1	19
CBOE Volatility Index (VIX)	BUY	12/15/2014	1	19.05
CBOE Volatility Index (VIX)	BUY	12/15/2014	1	18.6
CBOE Volatility Index (VIX)	BUY	12/15/2014	1	18.6
CBOE Volatility Index (VIX)	BUY	12/15/2014	2	18.65
CBOE Volatility Index (VIX)	BUY	12/15/2014	2	18.75
CBOE Volatility Index (VIX)	BUY	12/15/2014	3	18.9
CBOE Volatility Index (VIX)	BUY	12/15/2014	4	18.8
CBOE Volatility Index (VIX)	BUY	12/15/2014	4	18.6
CBOE Volatility Index (VIX)	BUY	12/15/2014	7	18.65
CBOE Volatility Index (VIX)	BUY	12/15/2014	9	18.85
CBOE Volatility Index (VIX)	BUY	12/16/2014	3	20.15
CBOE Volatility Index (VIX)	BUY	12/16/2014	4	19.9
CBOE Volatility Index (VIX)	BUY	12/16/2014	9	19.9
CBOE Volatility Index (VIX)	BUY	12/17/2014	1	17.7
CBOE Volatility Index (VIX)	BUY	12/17/2014	6	17.7
CBOE Volatility Index (VIX)	SELL	12/18/2014	-9	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-7	17.15
CBOE Volatility Index (VIX)	SELL	12/18/2014	-4	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-4	17.15
CBOE Volatility Index (VIX)	SELL	12/18/2014	-4	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-3	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-2	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-2	17.15
CBOE Volatility Index (VIX)	SELL	12/18/2014	-1	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-1	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-1	17.2
CBOE Volatility Index (VIX)	SELL	12/18/2014	-1	17.2
CBOE Volatility Index (VIX)	SELL	12/19/2014	-17	16.55
CBOE Volatility Index (VIX)	SELL	12/19/2014	-9	16.45
CBOE Volatility Index (VIX)	SELL	12/19/2014	-6	16.5
CBOE Volatility Index (VIX)	SELL	12/19/2014	-4	16.55
CBOE Volatility Index (VIX)	SELL	12/19/2014	-3	16.5
CBOE Volatility Index (VIX)	SELL	12/19/2014	-3	16.5
CBOE Volatility Index (VIX)	SELL	12/19/2014	-1	16.55
CBOE Volatility Index (VIX)	SELL	12/22/2014	-24	16.45
CBOE Volatility Index (VIX)	SELL	12/22/2014	-11	16.45

CBOE Volatility Index (VIX)	SELL	12/22/2014	-3	16.45
CBOE Volatility Index (VIX)	SELL	12/22/2014	-2	16.45
CBOE Volatility Index (VIX)	SELL	12/22/2014	-2	16.45
CBOE Volatility Index (VIX)	SELL	12/22/2014	-1	16.45
CBOE Volatility Index (VIX)	SELL	12/23/2014	-5	15.95
CBOE Volatility Index (VIX)	SELL	12/23/2014	-4	15.9
CBOE Volatility Index (VIX)	SELL	12/23/2014	-1	15.9
CBOE Volatility Index (VIX)	SELL	12/23/2014	-1	15.95
CBOE Volatility Index (VIX)	SELL	12/24/2014	-1	16.15
CBOE Volatility Index (VIX)	SELL	12/24/2014	-1	16.2
CBOE Volatility Index (VIX)	SELL	12/29/2014	-2	16.05
CBOE Volatility Index (VIX)	BUY	12/31/2014	2	17.95
CBOE Volatility Index (VIX)	BUY	12/31/2014	3	17.95
CBOE Volatility Index (VIX)	BUY	12/31/2014	3	17.9
CBOE Volatility Index (VIX)	BUY	12/31/2014	4	17.9
CBOE Volatility Index (VIX)	BUY	12/31/2014	11	18.05
CBOE Volatility Index (VIX)	BUY	12/31/2014	17	17.9
CBOE Volatility Index (VIX)	BUY	1/2/2015	1	17.85
CBOE Volatility Index (VIX)	BUY	1/2/2015	2	17.85
CBOE Volatility Index (VIX)	SELL	1/5/2015	-1	19.05
CBOE Volatility Index (VIX)	SELL	1/5/2015	-1	19.1
CBOE Volatility Index (VIX)	BUY	1/5/2015	1	19.15
CBOE Volatility Index (VIX)	BUY	1/5/2015	1	19.1
CBOE Volatility Index (VIX)	BUY	1/5/2015	1	19.1
CBOE Volatility Index (VIX)	BUY	1/5/2015	1	19.15
CBOE Volatility Index (VIX)	BUY	1/5/2015	2	19.15
CBOE Volatility Index (VIX)	BUY	1/5/2015	4	19.1
CBOE Volatility Index (VIX)	BUY	1/5/2015	5	19.1
CBOE Volatility Index (VIX)	BUY	1/5/2015	24	19.1
CBOE Volatility Index (VIX)	SELL	1/6/2015	-1	19.8
CBOE Volatility Index (VIX)	SELL	1/6/2015	-1	19.85
CBOE Volatility Index (VIX)	BUY	1/7/2015	1	18.9
CBOE Volatility Index (VIX)	BUY	1/7/2015	1	18.9
CBOE Volatility Index (VIX)	BUY	1/7/2015	1	18.9
CBOE Volatility Index (VIX)	BUY	1/7/2015	1	18.9
CBOE Volatility Index (VIX)	BUY	1/7/2015	11	18.9
CBOE Volatility Index (VIX)	BUY	1/7/2015	23	18.9
CBOE Volatility Index (VIX)	SELL	1/8/2015	-23	17.6
CBOE Volatility Index (VIX)	SELL	1/8/2015	-11	17.65
CBOE Volatility Index (VIX)	SELL	1/8/2015	-1	17.65
CBOE Volatility Index (VIX)	SELL	1/8/2015	-1	17.65
CBOE Volatility Index (VIX)	SELL	1/8/2015	-1	17.65
CBOE Volatility Index (VIX)	SELL	1/9/2015	-15	18.6
CBOE Volatility Index (VIX)	SELL	1/9/2015	-13	18.55
CBOE Volatility Index (VIX)	SELL	1/9/2015	-6	18.55
CBOE Volatility Index (VIX)	SELL	1/9/2015	-1	18.55
CBOE Volatility Index (VIX)	SELL	1/9/2015	-1	18.55

CBOE Volatility Index (VIX)	BUY	1/9/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	1/9/2015	1	18.6
CBOE Volatility Index (VIX)	SELL	1/12/2015	-21	19.55
CBOE Volatility Index (VIX)	SELL	1/12/2015	-14	19.5
CBOE Volatility Index (VIX)	BUY	1/12/2015	1	19.6
CBOE Volatility Index (VIX)	BUY	1/12/2015	1	19.55
CBOE Volatility Index (VIX)	BUY	1/13/2015	1	20.25
CBOE Volatility Index (VIX)	BUY	1/13/2015	1	20.25
CBOE Volatility Index (VIX)	BUY	1/13/2015	1	20.2
CBOE Volatility Index (VIX)	BUY	1/13/2015	6	20.25
CBOE Volatility Index (VIX)	BUY	1/13/2015	13	20.2
CBOE Volatility Index (VIX)	BUY	1/13/2015	14	20.25
CBOE Volatility Index (VIX)	BUY	1/13/2015	15	20.25
CBOE Volatility Index (VIX)	BUY	1/13/2015	21	20.25
CBOE Volatility Index (VIX)	BUY	1/14/2015	1	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	1	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	1	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	1	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	1	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	1	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	2	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	2	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	2	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	2	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	3	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	4	20.55
CBOE Volatility Index (VIX)	BUY	1/14/2015	4	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	4	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	4	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	5	20.6
CBOE Volatility Index (VIX)	BUY	1/14/2015	6	20.6
CBOE Volatility Index (VIX)	SELL	1/15/2015	-1	21.45
CBOE Volatility Index (VIX)	BUY	1/15/2015	1	21.45
CBOE Volatility Index (VIX)	BUY	1/15/2015	2	21.5
CBOE Volatility Index (VIX)	BUY	1/15/2015	5	21.45
CBOE Volatility Index (VIX)	SELL	1/16/2015	-6	21.05
CBOE Volatility Index (VIX)	SELL	1/16/2015	-5	21.2
CBOE Volatility Index (VIX)	SELL	1/16/2015	-5	21.25
CBOE Volatility Index (VIX)	SELL	1/16/2015	-4	20.6
CBOE Volatility Index (VIX)	SELL	1/16/2015	-4	20.95
CBOE Volatility Index (VIX)	SELL	1/16/2015	-4	21
CBOE Volatility Index (VIX)	SELL	1/16/2015	-4	21.15
CBOE Volatility Index (VIX)	SELL	1/16/2015	-3	21.25
CBOE Volatility Index (VIX)	SELL	1/16/2015	-2	20.55
CBOE Volatility Index (VIX)	SELL	1/16/2015	-2	20.7
CBOE Volatility Index (VIX)	SELL	1/16/2015	-2	21.35
CBOE Volatility Index (VIX)	SELL	1/16/2015	-2	20.9

CBOE Volatility Index (VIX)	SELL	1/16/2015	-2	21
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	20.65
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	20.75
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	20.8
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	20.85
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	21.1
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	20.55
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	20.6
CBOE Volatility Index (VIX)	SELL	1/16/2015	-1	21.3
CBOE Volatility Index (VIX)	BUY	1/16/2015	1	20.15
CBOE Volatility Index (VIX)	BUY	1/16/2015	1	20.15
CBOE Volatility Index (VIX)	BUY	1/16/2015	2	20.6
CBOE Volatility Index (VIX)	BUY	1/16/2015	3	20.25
CBOE Volatility Index (VIX)	BUY	1/16/2015	3	20.35
CBOE Volatility Index (VIX)	BUY	1/16/2015	4	20.55
CBOE Volatility Index (VIX)	BUY	1/16/2015	5	20.2
CBOE Volatility Index (VIX)	BUY	1/16/2015	5	20.3
CBOE Volatility Index (VIX)	BUY	1/16/2015	5	20.5
CBOE Volatility Index (VIX)	BUY	1/16/2015	6	20.1
CBOE Volatility Index (VIX)	BUY	1/16/2015	7	20.15
CBOE Volatility Index (VIX)	BUY	1/16/2015	8	20.45
CBOE Volatility Index (VIX)	BUY	1/16/2015	10	20.4
CBOE Volatility Index (VIX)	SELL	1/20/2015	-10	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-7	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-6	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-5	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-5	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-3	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-3	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-1	20.1
CBOE Volatility Index (VIX)	SELL	1/20/2015	-1	20.1
CBOE Volatility Index (VIX)	SELL	1/21/2015	-8	18.85
CBOE Volatility Index (VIX)	SELL	1/21/2015	-5	18.85
CBOE Volatility Index (VIX)	SELL	1/21/2015	-4	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-2	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-2	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-2	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-2	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-2	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-2	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-1	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-1	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-1	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-1	18.9
CBOE Volatility Index (VIX)	SELL	1/21/2015	-1	18.9
CBOE Volatility Index (VIX)	SELL	1/22/2015	-10	17.85
CBOE Volatility Index (VIX)	SELL	1/22/2015	-10	17.8

[illegible]

CBOE Volatility Index (VIX)	BUY	2/13/2015	2	16.45
CBOE Volatility Index (VIX)	BUY	2/13/2015	2	16.8
CBOE Volatility Index (VIX)	BUY	2/13/2015	2	16.8
CBOE Volatility Index (VIX)	BUY	2/13/2015	3	16.5
CBOE Volatility Index (VIX)	BUY	2/13/2015	3	16.55
CBOE Volatility Index (VIX)	BUY	2/13/2015	3	16.75
CBOE Volatility Index (VIX)	BUY	2/13/2015	3	16.8
CBOE Volatility Index (VIX)	BUY	2/13/2015	4	16.7
CBOE Volatility Index (VIX)	BUY	2/13/2015	7	16.7
CBOE Volatility Index (VIX)	BUY	2/13/2015	10	16.65
CBOE Volatility Index (VIX)	BUY	2/13/2015	10	16.75
CBOE Volatility Index (VIX)	SELL	2/13/2015	-13	18.2
CBOE Volatility Index (VIX)	SELL	2/13/2015	-11	18.3
CBOE Volatility Index (VIX)	SELL	2/13/2015	-8	18.25
CBOE Volatility Index (VIX)	SELL	2/13/2015	-7	18.35
CBOE Volatility Index (VIX)	SELL	2/13/2015	-6	18.4
CBOE Volatility Index (VIX)	SELL	2/13/2015	-5	18.1
CBOE Volatility Index (VIX)	SELL	2/13/2015	-3	18.35
CBOE Volatility Index (VIX)	SELL	2/13/2015	-2	18.05
CBOE Volatility Index (VIX)	SELL	2/13/2015	-2	18.1
CBOE Volatility Index (VIX)	SELL	2/13/2015	-2	18.2
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.05
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.15
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.45
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.05
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.05
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.05
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	2/13/2015	-1	18.15
CBOE Volatility Index (VIX)	BUY	2/17/2015	1	18.2
CBOE Volatility Index (VIX)	BUY	2/18/2015	2	17.9
CBOE Volatility Index (VIX)	SELL	2/19/2015	-2	17.6
CBOE Volatility Index (VIX)	SELL	2/20/2015	-3	16.95
CBOE Volatility Index (VIX)	SELL	2/20/2015	-2	16.9
CBOE Volatility Index (VIX)	SELL	2/20/2015	-1	16.9
CBOE Volatility Index (VIX)	SELL	2/20/2015	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/23/2015	-6	17
CBOE Volatility Index (VIX)	SELL	2/23/2015	-1	17
CBOE Volatility Index (VIX)	SELL	2/24/2015	-4	16.15
CBOE Volatility Index (VIX)	SELL	2/24/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/25/2015	-4	16.4
CBOE Volatility Index (VIX)	SELL	2/25/2015	-2	16.4
CBOE Volatility Index (VIX)	SELL	2/25/2015	-2	16.4
CBOE Volatility Index (VIX)	SELL	2/26/2015	-2	16

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CBOE Volatility Index (VIX)	BUY	3/16/2015	3	15.9
CBOE Volatility Index (VIX)	BUY	3/16/2015	3	16.05
CBOE Volatility Index (VIX)	BUY	3/16/2015	3	15.95
CBOE Volatility Index (VIX)	BUY	3/16/2015	3	16.05
CBOE Volatility Index (VIX)	BUY	3/16/2015	3	16.05
CBOE Volatility Index (VIX)	BUY	3/16/2015	4	16
CBOE Volatility Index (VIX)	BUY	3/16/2015	4	16
CBOE Volatility Index (VIX)	BUY	3/16/2015	5	15.85
CBOE Volatility Index (VIX)	BUY	3/16/2015	5	16.05
CBOE Volatility Index (VIX)	BUY	3/16/2015	6	15.95
CBOE Volatility Index (VIX)	BUY	3/16/2015	6	15.95
CBOE Volatility Index (VIX)	BUY	3/16/2015	7	15.95
CBOE Volatility Index (VIX)	BUY	3/16/2015	8	15.9
CBOE Volatility Index (VIX)	BUY	3/16/2015	11	15.9
CBOE Volatility Index (VIX)	BUY	3/16/2015	13	15.9
CBOE Volatility Index (VIX)	SELL	3/16/2015	-29	17.25
CBOE Volatility Index (VIX)	SELL	3/16/2015	-13	17.3
CBOE Volatility Index (VIX)	SELL	3/16/2015	-13	17.35
CBOE Volatility Index (VIX)	SELL	3/16/2015	-10	17.25
CBOE Volatility Index (VIX)	SELL	3/16/2015	-8	17.45
CBOE Volatility Index (VIX)	SELL	3/16/2015	-8	17.3
CBOE Volatility Index (VIX)	SELL	3/16/2015	-8	17.45
CBOE Volatility Index (VIX)	SELL	3/16/2015	-7	17.4
CBOE Volatility Index (VIX)	SELL	3/16/2015	-5	17.3
CBOE Volatility Index (VIX)	SELL	3/16/2015	-4	17.25
CBOE Volatility Index (VIX)	SELL	3/16/2015	-4	17.4
CBOE Volatility Index (VIX)	SELL	3/16/2015	-2	17.2
CBOE Volatility Index (VIX)	SELL	3/16/2015	-2	17.2
CBOE Volatility Index (VIX)	SELL	3/16/2015	-1	17.4
CBOE Volatility Index (VIX)	SELL	3/16/2015	-1	17.2
CBOE Volatility Index (VIX)	SELL	3/16/2015	-1	17.2
CBOE Volatility Index (VIX)	SELL	3/16/2015	-1	17.2
CBOE Volatility Index (VIX)	SELL	3/16/2015	-1	17.25
CBOE Volatility Index (VIX)	SELL	3/16/2015	-1	17.3
CBOE Volatility Index (VIX)	BUY	3/16/2015	1	17.5
CBOE Volatility Index (VIX)	BUY	3/17/2015	1	17.4
CBOE Volatility Index (VIX)	BUY	3/17/2015	2	17.4
CBOE Volatility Index (VIX)	SELL	3/18/2015	-1	16.5
CBOE Volatility Index (VIX)	BUY	3/19/2015	1	16.55
CBOE Volatility Index (VIX)	SELL	3/20/2015	-2	16.15
CBOE Volatility Index (VIX)	SELL	3/20/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	3/23/2015	-1	16.05
CBOE Volatility Index (VIX)	SELL	3/24/2015	-2	15.9
CBOE Volatility Index (VIX)	BUY	3/25/2015	2	16.6
CBOE Volatility Index (VIX)	SELL	3/30/2015	-1	15.75
CBOE Volatility Index (VIX)	SELL	3/31/2015	-1	16.25
CBOE Volatility Index (VIX)	SELL	3/31/2015	-1	16.3

[illegible]

CBOE Volatility Index (VIX)	SELL	4/13/2015	-19	15.95
CBOE Volatility Index (VIX)	SELL	4/13/2015	-15	15.8
CBOE Volatility Index (VIX)	SELL	4/13/2015	-14	16.05
CBOE Volatility Index (VIX)	SELL	4/13/2015	-10	16
CBOE Volatility Index (VIX)	SELL	4/13/2015	-8	15.85
CBOE Volatility Index (VIX)	SELL	4/13/2015	-8	15.75
CBOE Volatility Index (VIX)	SELL	4/13/2015	-7	16
CBOE Volatility Index (VIX)	SELL	4/13/2015	-6	15.75
CBOE Volatility Index (VIX)	SELL	4/13/2015	-5	15.75
CBOE Volatility Index (VIX)	SELL	4/13/2015	-3	15.9
CBOE Volatility Index (VIX)	SELL	4/13/2015	-3	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-2	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-2	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-2	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-2	15.75
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.65
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	SELL	4/13/2015	-1	15.7
CBOE Volatility Index (VIX)	BUY	4/13/2015	1	16.1
CBOE Volatility Index (VIX)	BUY	4/13/2015	1	16.1
CBOE Volatility Index (VIX)	BUY	4/14/2015	1	15.7
CBOE Volatility Index (VIX)	BUY	4/14/2015	2	15.65
CBOE Volatility Index (VIX)	BUY	4/15/2015	1	15.4
CBOE Volatility Index (VIX)	BUY	4/15/2015	3	15.35
CBOE Volatility Index (VIX)	SELL	4/16/2015	-2	15.1
CBOE Volatility Index (VIX)	BUY	4/16/2015	2	15.15
CBOE Volatility Index (VIX)	BUY	4/17/2015	2	15.7
CBOE Volatility Index (VIX)	SELL	4/20/2015	-1	15.15
CBOE Volatility Index (VIX)	SELL	4/21/2015	-1	15.1
CBOE Volatility Index (VIX)	SELL	4/22/2015	-2	14.9
CBOE Volatility Index (VIX)	SELL	4/24/2015	-2	14.6
CBOE Volatility Index (VIX)	SELL	4/24/2015	-1	14.6
CBOE Volatility Index (VIX)	BUY	4/27/2015	1	15.1
CBOE Volatility Index (VIX)	SELL	4/28/2015	-1	14.45
CBOE Volatility Index (VIX)	SELL	4/28/2015	-1	14.45
CBOE Volatility Index (VIX)	BUY	4/29/2015	1	15.1
CBOE Volatility Index (VIX)	BUY	4/29/2015	1	15.15
CBOE Volatility Index (VIX)	BUY	4/30/2015	1	15.55
CBOE Volatility Index (VIX)	SELL	5/4/2015	-1	14.45
CBOE Volatility Index (VIX)	SELL	5/4/2015	-1	14.45

CBOE Volatility Index (VIX)	SELL	5/5/2015	-1	15.2
CBOE Volatility Index (VIX)	BUY	5/5/2015	1	15.25
CBOE Volatility Index (VIX)	BUY	5/6/2015	1	15.7
CBOE Volatility Index (VIX)	BUY	5/6/2015	2	15.7
CBOE Volatility Index (VIX)	BUY	5/7/2015	6	15.45
CBOE Volatility Index (VIX)	BUY	5/7/2015	8	15.45
CBOE Volatility Index (VIX)	SELL	5/11/2015	-2	14.9
CBOE Volatility Index (VIX)	SELL	5/13/2015	-2	14.35
CBOE Volatility Index (VIX)	SELL	5/14/2015	-3	13.7
CBOE Volatility Index (VIX)	SELL	5/14/2015	-2	13.7
CBOE Volatility Index (VIX)	SELL	5/15/2015	-1	13.65
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.35
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.35
CBOE Volatility Index (VIX)	BUY	5/18/2015	1	13.4
CBOE Volatility Index (VIX)	BUY	5/18/2015	2	13.4
CBOE Volatility Index (VIX)	BUY	5/18/2015	2	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	2	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	2	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	2	13.35
CBOE Volatility Index (VIX)	BUY	5/18/2015	2	13.35
CBOE Volatility Index (VIX)	BUY	5/18/2015	3	13.25
CBOE Volatility Index (VIX)	BUY	5/18/2015	3	13.4
CBOE Volatility Index (VIX)	BUY	5/18/2015	5	13.2
CBOE Volatility Index (VIX)	BUY	5/18/2015	7	13.25
CBOE Volatility Index (VIX)	BUY	5/18/2015	8	13.2
CBOE Volatility Index (VIX)	BUY	5/18/2015	10	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	14	13.3
CBOE Volatility Index (VIX)	BUY	5/18/2015	15	13.2
CBOE Volatility Index (VIX)	BUY	5/18/2015	19	13.25
CBOE Volatility Index (VIX)	BUY	5/18/2015	32	13.2
CBOE Volatility Index (VIX)	SELL	5/18/2015	-32	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-17	14.95
CBOE Volatility Index (VIX)	SELL	5/18/2015	-15	15.05
CBOE Volatility Index (VIX)	SELL	5/18/2015	-13	14.9
CBOE Volatility Index (VIX)	SELL	5/18/2015	-11	14.9
CBOE Volatility Index (VIX)	SELL	5/18/2015	-11	14.9
CBOE Volatility Index (VIX)	SELL	5/18/2015	-8	15.05
CBOE Volatility Index (VIX)	SELL	5/18/2015	-7	15.05
CBOE Volatility Index (VIX)	SELL	5/18/2015	-4	14.95
CBOE Volatility Index (VIX)	SELL	5/18/2015	-3	14.9
CBOE Volatility Index (VIX)	SELL	5/18/2015	-2	15

CBOE Volatility Index (VIX)	SELL	5/18/2015	-2	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-2	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-2	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-2	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-2	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-1	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-1	14.85
CBOE Volatility Index (VIX)	SELL	5/18/2015	-1	14.9
CBOE Volatility Index (VIX)	SELL	5/18/2015	-1	15
CBOE Volatility Index (VIX)	BUY	5/19/2015	2	14.9
CBOE Volatility Index (VIX)	BUY	5/20/2015	2	14.9
CBOE Volatility Index (VIX)	BUY	5/21/2015	1	14.35
CBOE Volatility Index (VIX)	BUY	5/21/2015	1	14.4
CBOE Volatility Index (VIX)	SELL	5/22/2015	-2	14.4
CBOE Volatility Index (VIX)	BUY	5/28/2015	2	14.5
CBOE Volatility Index (VIX)	SELL	5/29/2015	-1	14.6
CBOE Volatility Index (VIX)	SELL	5/29/2015	-1	14.65
CBOE Volatility Index (VIX)	BUY	6/2/2015	2	14.9
CBOE Volatility Index (VIX)	SELL	6/3/2015	-2	14.35
CBOE Volatility Index (VIX)	BUY	6/4/2015	2	15
CBOE Volatility Index (VIX)	BUY	6/8/2015	13	15.25
CBOE Volatility Index (VIX)	BUY	6/8/2015	32	15.25
CBOE Volatility Index (VIX)	SELL	6/10/2015	-1	13.9
CBOE Volatility Index (VIX)	SELL	6/11/2015	-25	13.5
CBOE Volatility Index (VIX)	SELL	6/11/2015	-19	13.5
CBOE Volatility Index (VIX)	SELL	6/11/2015	-4	13.5
CBOE Volatility Index (VIX)	SELL	6/11/2015	-2	13.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	1	15.1
CBOE Volatility Index (VIX)	BUY	6/15/2015	1	15.3
CBOE Volatility Index (VIX)	BUY	6/15/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	2	15.4
CBOE Volatility Index (VIX)	BUY	6/15/2015	2	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	2	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	2	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	2	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	3	15.15
CBOE Volatility Index (VIX)	BUY	6/15/2015	4	15.3
CBOE Volatility Index (VIX)	BUY	6/15/2015	4	15.6
CBOE Volatility Index (VIX)	BUY	6/15/2015	7	15.4
CBOE Volatility Index (VIX)	BUY	6/15/2015	8	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	11	15.2
CBOE Volatility Index (VIX)	BUY	6/15/2015	11	15.25
CBOE Volatility Index (VIX)	BUY	6/15/2015	15	15.45
CBOE Volatility Index (VIX)	BUY	6/15/2015	17	15.25
CBOE Volatility Index (VIX)	BUY	6/15/2015	19	15.5
CBOE Volatility Index (VIX)	BUY	6/15/2015	25	15.55

CBOE Volatility Index (VIX)	SELL	6/15/2015	-35	15.8
CBOE Volatility Index (VIX)	SELL	6/15/2015	-30	15.65
CBOE Volatility Index (VIX)	SELL	6/15/2015	-25	15.85
CBOE Volatility Index (VIX)	SELL	6/15/2015	-11	15.7
CBOE Volatility Index (VIX)	SELL	6/15/2015	-7	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-6	15.85
CBOE Volatility Index (VIX)	SELL	6/15/2015	-3	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.75
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.55
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-2	15.75
CBOE Volatility Index (VIX)	SELL	6/15/2015	-1	15.55
CBOE Volatility Index (VIX)	SELL	6/15/2015	-1	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-1	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-1	15.6
CBOE Volatility Index (VIX)	SELL	6/15/2015	-1	15.75
CBOE Volatility Index (VIX)	SELL	6/15/2015	-1	15.75
CBOE Volatility Index (VIX)	BUY	6/15/2015	2	16.05
CBOE Volatility Index (VIX)	BUY	6/16/2015	1	15.65
CBOE Volatility Index (VIX)	BUY	6/16/2015	1	15.6
CBOE Volatility Index (VIX)	BUY	6/16/2015	1	15.65
CBOE Volatility Index (VIX)	BUY	6/16/2015	3	15.6
CBOE Volatility Index (VIX)	BUY	6/17/2015	2	15.65
CBOE Volatility Index (VIX)	BUY	6/17/2015	2	15.65
CBOE Volatility Index (VIX)	SELL	6/18/2015	-2	14.95
CBOE Volatility Index (VIX)	BUY	6/19/2015	2	15.45
CBOE Volatility Index (VIX)	SELL	6/22/2015	-2	14.55
CBOE Volatility Index (VIX)	SELL	6/22/2015	-2	14.5
CBOE Volatility Index (VIX)	SELL	6/23/2015	-2	14.05
CBOE Volatility Index (VIX)	SELL	6/24/2015	-2	14.55
CBOE Volatility Index (VIX)	BUY	6/29/2015	1	17.4
CBOE Volatility Index (VIX)	BUY	6/29/2015	1	17.45
CBOE Volatility Index (VIX)	BUY	6/29/2015	1	17.4
CBOE Volatility Index (VIX)	BUY	6/29/2015	2	17.45
CBOE Volatility Index (VIX)	BUY	6/29/2015	7	17.4
CBOE Volatility Index (VIX)	BUY	6/29/2015	11	17.4
CBOE Volatility Index (VIX)	BUY	6/29/2015	30	17.4
CBOE Volatility Index (VIX)	BUY	6/30/2015	2	17.35
CBOE Volatility Index (VIX)	BUY	6/30/2015	2	17.35
CBOE Volatility Index (VIX)	BUY	6/30/2015	6	17.35
CBOE Volatility Index (VIX)	BUY	6/30/2015	35	17.35
CBOE Volatility Index (VIX)	BUY	7/1/2015	2	15.9
CBOE Volatility Index (VIX)	BUY	7/1/2015	2	15.9
CBOE Volatility Index (VIX)	BUY	7/1/2015	2	15.9

CBOE Volatility Index (VIX)	BUY	7/1/2015	2	15.9
CBOE Volatility Index (VIX)	BUY	7/1/2015	2	15.9
CBOE Volatility Index (VIX)	BUY	7/1/2015	10	15.9
CBOE Volatility Index (VIX)	BUY	7/1/2015	25	15.9
CBOE Volatility Index (VIX)	BUY	7/2/2015	1	16.95
CBOE Volatility Index (VIX)	BUY	7/2/2015	1	17
CBOE Volatility Index (VIX)	SELL	7/6/2015	-37	17.2
CBOE Volatility Index (VIX)	SELL	7/6/2015	-10	17.2
CBOE Volatility Index (VIX)	SELL	7/6/2015	-10	17.2
CBOE Volatility Index (VIX)	SELL	7/6/2015	-10	17.2
CBOE Volatility Index (VIX)	SELL	7/6/2015	-7	17.25
CBOE Volatility Index (VIX)	SELL	7/6/2015	-2	17.25
CBOE Volatility Index (VIX)	SELL	7/6/2015	-1	17.2
CBOE Volatility Index (VIX)	SELL	7/6/2015	-1	17.2
CBOE Volatility Index (VIX)	SELL	7/6/2015	-1	17.25
CBOE Volatility Index (VIX)	BUY	7/6/2015	10	17.25
CBOE Volatility Index (VIX)	SELL	7/7/2015	-16	16.3
CBOE Volatility Index (VIX)	SELL	7/7/2015	-14	16.35
CBOE Volatility Index (VIX)	SELL	7/7/2015	-13	16.35
CBOE Volatility Index (VIX)	SELL	7/7/2015	-2	16.35
CBOE Volatility Index (VIX)	SELL	7/7/2015	-1	16.3
CBOE Volatility Index (VIX)	BUY	7/8/2015	2	18.4
CBOE Volatility Index (VIX)	BUY	7/8/2015	10	18.4
CBOE Volatility Index (VIX)	BUY	7/8/2015	37	18.4
CBOE Volatility Index (VIX)	BUY	7/9/2015	1	18.8
CBOE Volatility Index (VIX)	BUY	7/9/2015	1	18.85
CBOE Volatility Index (VIX)	BUY	7/9/2015	7	18.85
CBOE Volatility Index (VIX)	BUY	7/9/2015	13	18.85
CBOE Volatility Index (VIX)	BUY	7/9/2015	14	18.85
CBOE Volatility Index (VIX)	BUY	7/9/2015	16	18.85
CBOE Volatility Index (VIX)	BUY	7/10/2015	2	16.7
CBOE Volatility Index (VIX)	BUY	7/10/2015	6	16.7
CBOE Volatility Index (VIX)	BUY	7/10/2015	33	16.7
CBOE Volatility Index (VIX)	SELL	7/13/2015	-33	14.45
CBOE Volatility Index (VIX)	SELL	7/13/2015	-9	14.45
CBOE Volatility Index (VIX)	SELL	7/13/2015	-6	14.45
CBOE Volatility Index (VIX)	SELL	7/14/2015	-24	14.1
CBOE Volatility Index (VIX)	SELL	7/14/2015	-14	14.1
CBOE Volatility Index (VIX)	SELL	7/14/2015	-4	14.15
CBOE Volatility Index (VIX)	SELL	7/14/2015	-3	14.1
CBOE Volatility Index (VIX)	SELL	7/14/2015	-1	14.15
CBOE Volatility Index (VIX)	SELL	7/15/2015	-22	13.95
CBOE Volatility Index (VIX)	SELL	7/15/2015	-11	13.95
CBOE Volatility Index (VIX)	SELL	7/15/2015	-9	13.95
CBOE Volatility Index (VIX)	SELL	7/15/2015	-4	13.9
CBOE Volatility Index (VIX)	SELL	7/15/2015	-4	13.95
CBOE Volatility Index (VIX)	SELL	7/15/2015	-4	13.95

CBOE Volatility Index (VIX)	SELL	7/15/2015	-2	13.95
CBOE Volatility Index (VIX)	SELL	7/15/2015	-2	13.95
CBOE Volatility Index (VIX)	SELL	7/15/2015	-2	13.9
CBOE Volatility Index (VIX)	SELL	7/15/2015	-1	13.95
CBOE Volatility Index (VIX)	SELL	7/16/2015	-10	12.9
CBOE Volatility Index (VIX)	SELL	7/16/2015	-7	12.95
CBOE Volatility Index (VIX)	SELL	7/16/2015	-2	12.95
CBOE Volatility Index (VIX)	SELL	7/17/2015	-5	12.9
CBOE Volatility Index (VIX)	SELL	7/17/2015	-2	12.9
CBOE Volatility Index (VIX)	SELL	7/17/2015	-2	12.9
CBOE Volatility Index (VIX)	BUY	7/20/2015	1	12.65
CBOE Volatility Index (VIX)	BUY	7/20/2015	1	12.45
CBOE Volatility Index (VIX)	BUY	7/20/2015	2	12.6
CBOE Volatility Index (VIX)	BUY	7/20/2015	2	12.45
CBOE Volatility Index (VIX)	BUY	7/20/2015	2	12.75
CBOE Volatility Index (VIX)	BUY	7/20/2015	2	12.75
CBOE Volatility Index (VIX)	BUY	7/20/2015	2	12.8
CBOE Volatility Index (VIX)	BUY	7/20/2015	2	12.8
CBOE Volatility Index (VIX)	BUY	7/20/2015	3	12.4
CBOE Volatility Index (VIX)	BUY	7/20/2015	4	12.5
CBOE Volatility Index (VIX)	BUY	7/20/2015	4	12.45
CBOE Volatility Index (VIX)	BUY	7/20/2015	4	12.45
CBOE Volatility Index (VIX)	BUY	7/20/2015	4	12.5
CBOE Volatility Index (VIX)	BUY	7/20/2015	5	12.75
CBOE Volatility Index (VIX)	BUY	7/20/2015	7	12.75
CBOE Volatility Index (VIX)	BUY	7/20/2015	9	12.45
CBOE Volatility Index (VIX)	BUY	7/20/2015	9	12.4
CBOE Volatility Index (VIX)	BUY	7/20/2015	10	12.75
CBOE Volatility Index (VIX)	BUY	7/20/2015	11	12.7
CBOE Volatility Index (VIX)	BUY	7/20/2015	14	12.45
CBOE Volatility Index (VIX)	BUY	7/20/2015	22	12.55
CBOE Volatility Index (VIX)	BUY	7/20/2015	24	12.4
CBOE Volatility Index (VIX)	SELL	7/20/2015	-31	14.15
CBOE Volatility Index (VIX)	SELL	7/20/2015	-28	14.15
CBOE Volatility Index (VIX)	SELL	7/20/2015	-18	14.25
CBOE Volatility Index (VIX)	SELL	7/20/2015	-18	14.35
CBOE Volatility Index (VIX)	SELL	7/20/2015	-11	14.3
CBOE Volatility Index (VIX)	SELL	7/20/2015	-10	14.2
CBOE Volatility Index (VIX)	SELL	7/20/2015	-10	14.35
CBOE Volatility Index (VIX)	SELL	7/20/2015	-3	14.1
CBOE Volatility Index (VIX)	SELL	7/20/2015	-2	14.1
CBOE Volatility Index (VIX)	SELL	7/20/2015	-2	14.15
CBOE Volatility Index (VIX)	SELL	7/20/2015	-2	14.15
CBOE Volatility Index (VIX)	SELL	7/20/2015	-2	14.15
CBOE Volatility Index (VIX)	SELL	7/20/2015	-2	14.15
CBOE Volatility Index (VIX)	SELL	7/20/2015	-1	14.1
CBOE Volatility Index (VIX)	SELL	7/20/2015	-1	14.1

CBOE Volatility Index (VIX)	SELL	7/20/2015	-1	14.1
CBOE Volatility Index (VIX)	SELL	7/20/2015	-1	14.1
CBOE Volatility Index (VIX)	SELL	7/20/2015	-1	14.15
CBOE Volatility Index (VIX)	BUY	7/21/2015	2	14.25
CBOE Volatility Index (VIX)	BUY	7/22/2015	1	14.2
CBOE Volatility Index (VIX)	BUY	7/22/2015	3	14.2
CBOE Volatility Index (VIX)	BUY	7/23/2015	1	14.35
CBOE Volatility Index (VIX)	BUY	7/24/2015	1	14.9
CBOE Volatility Index (VIX)	BUY	7/24/2015	1	14.9
CBOE Volatility Index (VIX)	BUY	7/27/2015	2	15.8
CBOE Volatility Index (VIX)	BUY	7/27/2015	2	15.8
CBOE Volatility Index (VIX)	SELL	7/30/2015	-3	13.95
CBOE Volatility Index (VIX)	SELL	7/30/2015	-1	13.95
CBOE Volatility Index (VIX)	SELL	7/31/2015	-1	13.9
CBOE Volatility Index (VIX)	SELL	7/31/2015	-1	13.95
CBOE Volatility Index (VIX)	SELL	8/3/2015	-1	13.85
CBOE Volatility Index (VIX)	SELL	8/5/2015	-1	13.9
CBOE Volatility Index (VIX)	BUY	8/6/2015	2	14.55
CBOE Volatility Index (VIX)	BUY	8/7/2015	1	14.3
CBOE Volatility Index (VIX)	SELL	8/10/2015	-1	13.55
CBOE Volatility Index (VIX)	BUY	8/13/2015	2	14.2
CBOE Volatility Index (VIX)	BUY	8/17/2015	1	13.95
CBOE Volatility Index (VIX)	BUY	8/17/2015	1	13.95
CBOE Volatility Index (VIX)	BUY	8/17/2015	1	13.95
CBOE Volatility Index (VIX)	BUY	8/17/2015	1	13.95
CBOE Volatility Index (VIX)	BUY	8/17/2015	1	13.95
CBOE Volatility Index (VIX)	BUY	8/17/2015	1	13.95
CBOE Volatility Index (VIX)	BUY	8/17/2015	3	13.9
CBOE Volatility Index (VIX)	BUY	8/17/2015	10	13.85
CBOE Volatility Index (VIX)	BUY	8/17/2015	10	13.85
CBOE Volatility Index (VIX)	BUY	8/17/2015	11	13.85
CBOE Volatility Index (VIX)	BUY	8/17/2015	18	13.85
CBOE Volatility Index (VIX)	BUY	8/17/2015	18	13.9
CBOE Volatility Index (VIX)	BUY	8/17/2015	28	13.8
CBOE Volatility Index (VIX)	BUY	8/17/2015	31	13.85
CBOE Volatility Index (VIX)	SELL	8/17/2015	-36	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-22	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-18	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-13	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-10	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-7	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-7	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-4	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-2	14.95
CBOE Volatility Index (VIX)	SELL	8/17/2015	-2	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-2	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-2	15.05

CBOE Volatility Index (VIX)	SELL	8/17/2015	-2	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-2	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-1	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-1	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-1	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-1	15
CBOE Volatility Index (VIX)	SELL	8/17/2015	-1	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2015	-1	15.05
CBOE Volatility Index (VIX)	BUY	8/18/2015	2	15.25
CBOE Volatility Index (VIX)	BUY	8/18/2015	2	15.25
CBOE Volatility Index (VIX)	BUY	8/19/2015	1	15.7
CBOE Volatility Index (VIX)	BUY	8/19/2015	1	15.75
CBOE Volatility Index (VIX)	BUY	8/20/2015	1	17.3
CBOE Volatility Index (VIX)	BUY	8/20/2015	7	17.3
CBOE Volatility Index (VIX)	BUY	8/20/2015	10	17.35
CBOE Volatility Index (VIX)	BUY	8/20/2015	36	17.35
CBOE Volatility Index (VIX)	BUY	8/21/2015	13	19.9
CBOE Volatility Index (VIX)	BUY	8/21/2015	18	19.9
CBOE Volatility Index (VIX)	BUY	8/21/2015	22	19.9
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.1
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.15
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	24.8
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	24.7
CBOE Volatility Index (VIX)	BUY	8/24/2015	1	25.2
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	24.75
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	25.1
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	24.8
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	24.9
CBOE Volatility Index (VIX)	BUY	8/24/2015	2	25.15
CBOE Volatility Index (VIX)	BUY	8/24/2015	3	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	4	24.7
CBOE Volatility Index (VIX)	BUY	8/24/2015	4	25.25
CBOE Volatility Index (VIX)	BUY	8/24/2015	5	25.1
CBOE Volatility Index (VIX)	BUY	8/24/2015	7	25.1
CBOE Volatility Index (VIX)	SELL	8/25/2015	-5	25.4
CBOE Volatility Index (VIX)	SELL	8/25/2015	-2	25.35
CBOE Volatility Index (VIX)	BUY	8/25/2015	4	25.4

CBOE Volatility Index (VIX)	BUY	8/25/2015	12	25.4
CBOE Volatility Index (VIX)	SELL	8/26/2015	-1	23.75
CBOE Volatility Index (VIX)	SELL	8/26/2015	-1	23.75
CBOE Volatility Index (VIX)	SELL	8/26/2015	-1	23.7
CBOE Volatility Index (VIX)	BUY	8/26/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	8/26/2015	2	23.75
CBOE Volatility Index (VIX)	BUY	8/26/2015	3	23.7
CBOE Volatility Index (VIX)	BUY	8/26/2015	5	23.7
CBOE Volatility Index (VIX)	BUY	8/26/2015	5	23.7
CBOE Volatility Index (VIX)	BUY	8/27/2015	1	24
CBOE Volatility Index (VIX)	BUY	8/27/2015	6	24
CBOE Volatility Index (VIX)	BUY	8/28/2015	1	24.6
CBOE Volatility Index (VIX)	BUY	8/28/2015	1	24.65
CBOE Volatility Index (VIX)	BUY	8/28/2015	3	24.65
CBOE Volatility Index (VIX)	SELL	8/31/2015	-1	26.3
CBOE Volatility Index (VIX)	SELL	8/31/2015	-1	26.35
CBOE Volatility Index (VIX)	SELL	9/1/2015	-1	29.55
CBOE Volatility Index (VIX)	SELL	9/1/2015	-1	29.6
CBOE Volatility Index (VIX)	SELL	9/1/2015	-1	29.55
CBOE Volatility Index (VIX)	SELL	9/2/2015	-4	26
CBOE Volatility Index (VIX)	SELL	9/2/2015	-2	25.9
CBOE Volatility Index (VIX)	SELL	9/2/2015	-1	26
CBOE Volatility Index (VIX)	SELL	9/3/2015	-12	25.65
CBOE Volatility Index (VIX)	SELL	9/3/2015	-5	25.75
CBOE Volatility Index (VIX)	SELL	9/3/2015	-4	25.6
CBOE Volatility Index (VIX)	SELL	9/3/2015	-3	25.65
CBOE Volatility Index (VIX)	SELL	9/3/2015	-3	25.7
CBOE Volatility Index (VIX)	SELL	9/3/2015	-2	25.75
CBOE Volatility Index (VIX)	SELL	9/3/2015	-1	25.65
CBOE Volatility Index (VIX)	SELL	9/3/2015	-1	25.6
CBOE Volatility Index (VIX)	SELL	9/4/2015	-6	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-5	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-5	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-5	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-3	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-2	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-1	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-1	28
CBOE Volatility Index (VIX)	SELL	9/4/2015	-1	28
CBOE Volatility Index (VIX)	SELL	9/8/2015	-3	24.65
CBOE Volatility Index (VIX)	SELL	9/8/2015	-1	24.6
CBOE Volatility Index (VIX)	SELL	9/8/2015	-1	24.6
CBOE Volatility Index (VIX)	BUY	9/9/2015	1	25.8
CBOE Volatility Index (VIX)	BUY	9/9/2015	1	25.8
CBOE Volatility Index (VIX)	BUY	9/9/2015	1	25.85
CBOE Volatility Index (VIX)	BUY	9/9/2015	1	25.85
CBOE Volatility Index (VIX)	BUY	9/9/2015	3	25.85

CBOE Volatility Index (VIX)	BUY	9/9/2015	5	25.8
CBOE Volatility Index (VIX)	BUY	9/9/2015	5	25.8
CBOE Volatility Index (VIX)	BUY	9/9/2015	5	25.85
CBOE Volatility Index (VIX)	BUY	9/9/2015	6	25.85
CBOE Volatility Index (VIX)	SELL	9/10/2015	-5	24.65
CBOE Volatility Index (VIX)	SELL	9/10/2015	-1	24.6
CBOE Volatility Index (VIX)	SELL	9/10/2015	-1	24.7
CBOE Volatility Index (VIX)	SELL	9/11/2015	-6	23.8
CBOE Volatility Index (VIX)	SELL	9/11/2015	-5	23.85
CBOE Volatility Index (VIX)	SELL	9/11/2015	-4	23.8
CBOE Volatility Index (VIX)	SELL	9/11/2015	-3	23.8
CBOE Volatility Index (VIX)	SELL	9/11/2015	-2	23.8
CBOE Volatility Index (VIX)	SELL	9/11/2015	-2	23.8
CBOE Volatility Index (VIX)	SELL	9/11/2015	-2	23.85
CBOE Volatility Index (VIX)	SELL	9/11/2015	-2	23.85
CBOE Volatility Index (VIX)	SELL	9/11/2015	-1	23.85
CBOE Volatility Index (VIX)	SELL	9/11/2015	-1	23.8
CBOE Volatility Index (VIX)	SELL	9/11/2015	-1	23.8
CBOE Volatility Index (VIX)	BUY	9/11/2015	1	23.85
CBOE Volatility Index (VIX)	BUY	9/14/2015	1	23.8
CBOE Volatility Index (VIX)	BUY	9/14/2015	1	24.15
CBOE Volatility Index (VIX)	BUY	9/14/2015	2	23.85
CBOE Volatility Index (VIX)	BUY	9/14/2015	2	24.05
CBOE Volatility Index (VIX)	BUY	9/14/2015	2	24.1
CBOE Volatility Index (VIX)	BUY	9/14/2015	2	24
CBOE Volatility Index (VIX)	BUY	9/14/2015	3	23.95
CBOE Volatility Index (VIX)	BUY	9/14/2015	4	23.9
CBOE Volatility Index (VIX)	BUY	9/14/2015	5	24
CBOE Volatility Index (VIX)	SELL	9/14/2015	-9	23.25
CBOE Volatility Index (VIX)	SELL	9/14/2015	-5	23.3
CBOE Volatility Index (VIX)	SELL	9/14/2015	-3	23.2
CBOE Volatility Index (VIX)	SELL	9/14/2015	-3	23.35
CBOE Volatility Index (VIX)	SELL	9/14/2015	-1	23.45
CBOE Volatility Index (VIX)	SELL	9/14/2015	-1	23.2
CBOE Volatility Index (VIX)	BUY	9/14/2015	1	22.9
CBOE Volatility Index (VIX)	BUY	9/15/2015	1	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	1	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	1	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	1	20.45
CBOE Volatility Index (VIX)	BUY	9/15/2015	1	20.45
CBOE Volatility Index (VIX)	BUY	9/15/2015	2	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	2	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	3	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	3	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	5	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	6	20.5
CBOE Volatility Index (VIX)	BUY	9/15/2015	9	20.5

CBOE Volatility Index (VIX)	SELL	9/16/2015	-2	18.95
CBOE Volatility Index (VIX)	SELL	9/16/2015	-1	18.9
CBOE Volatility Index (VIX)	SELL	9/16/2015	-1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	1	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	2	18.9
CBOE Volatility Index (VIX)	BUY	9/16/2015	2	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	2	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	2	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	6	18.95
CBOE Volatility Index (VIX)	BUY	9/16/2015	12	19
CBOE Volatility Index (VIX)	BUY	9/17/2015	2	20.5
CBOE Volatility Index (VIX)	BUY	9/17/2015	5	20.5
CBOE Volatility Index (VIX)	SELL	9/18/2015	-6	21.4
CBOE Volatility Index (VIX)	SELL	9/18/2015	-1	21.35
CBOE Volatility Index (VIX)	SELL	9/21/2015	-2	19.7
CBOE Volatility Index (VIX)	SELL	9/21/2015	-2	19.7
CBOE Volatility Index (VIX)	SELL	9/21/2015	-1	19.7
CBOE Volatility Index (VIX)	SELL	9/21/2015	-1	19.7
CBOE Volatility Index (VIX)	SELL	9/21/2015	-1	19.7
CBOE Volatility Index (VIX)	SELL	9/22/2015	-1	21.6
CBOE Volatility Index (VIX)	BUY	9/23/2015	1	21.15
CBOE Volatility Index (VIX)	BUY	9/23/2015	4	21.1
CBOE Volatility Index (VIX)	SELL	9/24/2015	-2	21.9
CBOE Volatility Index (VIX)	BUY	9/24/2015	1	21.9
CBOE Volatility Index (VIX)	BUY	9/25/2015	1	22.4
CBOE Volatility Index (VIX)	BUY	9/25/2015	2	22.4
CBOE Volatility Index (VIX)	BUY	9/25/2015	3	22.3
CBOE Volatility Index (VIX)	SELL	9/28/2015	-2	24.05
CBOE Volatility Index (VIX)	BUY	9/28/2015	1	24.05
CBOE Volatility Index (VIX)	BUY	9/28/2015	1	24.1
CBOE Volatility Index (VIX)	BUY	9/28/2015	4	24.05
CBOE Volatility Index (VIX)	SELL	9/29/2015	-1	23.85
CBOE Volatility Index (VIX)	BUY	9/29/2015	6	23.9
CBOE Volatility Index (VIX)	SELL	9/30/2015	-1	22.9
CBOE Volatility Index (VIX)	SELL	10/1/2015	-6	22.15
CBOE Volatility Index (VIX)	SELL	10/1/2015	-1	22.1
CBOE Volatility Index (VIX)	BUY	10/1/2015	2	22.2
CBOE Volatility Index (VIX)	SELL	10/2/2015	-12	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-5	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-4	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-3	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-2	21

CBOE Volatility Index (VIX)	SELL	10/2/2015	-2	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-1	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-1	21
CBOE Volatility Index (VIX)	SELL	10/2/2015	-1	21
CBOE Volatility Index (VIX)	BUY	10/2/2015	1	21
CBOE Volatility Index (VIX)	SELL	10/5/2015	-13	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-7	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-6	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-4	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-2	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-2	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-1	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-1	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-1	19.85
CBOE Volatility Index (VIX)	SELL	10/5/2015	-1	19.85
CBOE Volatility Index (VIX)	SELL	10/6/2015	-15	20.3
CBOE Volatility Index (VIX)	SELL	10/6/2015	-9	20.3
CBOE Volatility Index (VIX)	SELL	10/6/2015	-8	20.25
CBOE Volatility Index (VIX)	SELL	10/6/2015	-4	20.3
CBOE Volatility Index (VIX)	SELL	10/6/2015	-2	20.25
CBOE Volatility Index (VIX)	SELL	10/6/2015	-1	20.3
CBOE Volatility Index (VIX)	SELL	10/8/2015	-1	18.4
CBOE Volatility Index (VIX)	SELL	10/8/2015	-1	18.45
CBOE Volatility Index (VIX)	SELL	10/9/2015	-5	18.1
CBOE Volatility Index (VIX)	SELL	10/9/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	10/9/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	10/12/2015	-3	16.75
CBOE Volatility Index (VIX)	SELL	10/12/2015	-2	16.7
CBOE Volatility Index (VIX)	SELL	10/12/2015	-1	16.7
CBOE Volatility Index (VIX)	SELL	10/12/2015	-1	16.75
CBOE Volatility Index (VIX)	SELL	10/13/2015	-2	18.15
CBOE Volatility Index (VIX)	SELL	10/13/2015	-2	18.2
CBOE Volatility Index (VIX)	SELL	10/13/2015	-1	18.15
CBOE Volatility Index (VIX)	SELL	10/14/2015	-6	18.35
CBOE Volatility Index (VIX)	BUY	10/14/2015	1	18.35
CBOE Volatility Index (VIX)	SELL	10/15/2015	-2	16.6
CBOE Volatility Index (VIX)	SELL	10/16/2015	-3	16.05
CBOE Volatility Index (VIX)	SELL	10/16/2015	-1	16.05
CBOE Volatility Index (VIX)	SELL	10/16/2015	-1	16.05
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.5
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.55
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.55
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.55
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.55

CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.65
CBOE Volatility Index (VIX)	BUY	10/19/2015	1	15.65
CBOE Volatility Index (VIX)	BUY	10/19/2015	2	15.6
CBOE Volatility Index (VIX)	BUY	10/19/2015	2	15.4
CBOE Volatility Index (VIX)	BUY	10/19/2015	2	15.55
CBOE Volatility Index (VIX)	BUY	10/19/2015	2	15.6
CBOE Volatility Index (VIX)	BUY	10/19/2015	2	15.6
CBOE Volatility Index (VIX)	BUY	10/19/2015	3	15.6
CBOE Volatility Index (VIX)	BUY	10/19/2015	3	15.55
CBOE Volatility Index (VIX)	BUY	10/19/2015	4	15.4
CBOE Volatility Index (VIX)	BUY	10/19/2015	5	15.5
CBOE Volatility Index (VIX)	BUY	10/19/2015	6	15.6
CBOE Volatility Index (VIX)	BUY	10/19/2015	7	15.4
CBOE Volatility Index (VIX)	BUY	10/19/2015	8	15.4
CBOE Volatility Index (VIX)	BUY	10/19/2015	9	15.4
CBOE Volatility Index (VIX)	BUY	10/19/2015	13	15.35
CBOE Volatility Index (VIX)	BUY	10/19/2015	15	15.45
CBOE Volatility Index (VIX)	SELL	10/19/2015	-12	16.25
CBOE Volatility Index (VIX)	SELL	10/19/2015	-10	16.2
CBOE Volatility Index (VIX)	SELL	10/19/2015	-7	16.45
CBOE Volatility Index (VIX)	SELL	10/19/2015	-7	16.5
CBOE Volatility Index (VIX)	SELL	10/19/2015	-6	16.3
CBOE Volatility Index (VIX)	SELL	10/19/2015	-6	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-6	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-6	16.5
CBOE Volatility Index (VIX)	SELL	10/19/2015	-5	16.2
CBOE Volatility Index (VIX)	SELL	10/19/2015	-4	16.25
CBOE Volatility Index (VIX)	SELL	10/19/2015	-4	16.35
CBOE Volatility Index (VIX)	SELL	10/19/2015	-4	16.5
CBOE Volatility Index (VIX)	SELL	10/19/2015	-4	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-3	16.4
CBOE Volatility Index (VIX)	SELL	10/19/2015	-2	15.95
CBOE Volatility Index (VIX)	SELL	10/19/2015	-2	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.1
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.15
CBOE Volatility Index (VIX)	SELL	10/19/2015	-1	16.2
CBOE Volatility Index (VIX)	SELL	10/21/2015	-2	18.2
CBOE Volatility Index (VIX)	SELL	10/21/2015	-1	18.2
CBOE Volatility Index (VIX)	BUY	10/21/2015	2	18.25
CBOE Volatility Index (VIX)	SELL	10/22/2015	-1	16.1
CBOE Volatility Index (VIX)	BUY	10/22/2015	1	16.05
CBOE Volatility Index (VIX)	SELL	10/23/2015	-1	16.45
CBOE Volatility Index (VIX)	SELL	10/26/2015	-1	16.9

CBOE Volatility Index (VIX)	BUY	10/26/2015	1	16.95
CBOE Volatility Index (VIX)	BUY	10/27/2015	1	16.45
CBOE Volatility Index (VIX)	SELL	10/28/2015	-2	15.95
CBOE Volatility Index (VIX)	SELL	10/28/2015	-1	15.95
CBOE Volatility Index (VIX)	SELL	11/6/2015	-3	15.65
CBOE Volatility Index (VIX)	SELL	11/6/2015	-3	15.65
CBOE Volatility Index (VIX)	SELL	11/6/2015	-1	15.65
CBOE Volatility Index (VIX)	SELL	11/6/2015	-1	15.65
CBOE Volatility Index (VIX)	SELL	11/9/2015	-4	17.05
CBOE Volatility Index (VIX)	BUY	11/10/2015	6	16.25
CBOE Volatility Index (VIX)	SELL	11/11/2015	-3	16.75
CBOE Volatility Index (VIX)	BUY	11/12/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	11/12/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	11/12/2015	1	18.6
CBOE Volatility Index (VIX)	BUY	11/13/2015	4	20.3
CBOE Volatility Index (VIX)	BUY	11/13/2015	6	20.3
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.05
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.45
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.4
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.4
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.4
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.45
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	18.6
CBOE Volatility Index (VIX)	BUY	11/16/2015	2	18.35
CBOE Volatility Index (VIX)	BUY	11/16/2015	2	18.05
CBOE Volatility Index (VIX)	BUY	11/16/2015	2	18.45
CBOE Volatility Index (VIX)	BUY	11/16/2015	3	18.45
CBOE Volatility Index (VIX)	BUY	11/16/2015	3	18.5
CBOE Volatility Index (VIX)	BUY	11/16/2015	3	18.2
CBOE Volatility Index (VIX)	BUY	11/16/2015	3	18.6
CBOE Volatility Index (VIX)	BUY	11/16/2015	4	18.2
CBOE Volatility Index (VIX)	BUY	11/16/2015	4	18.2
CBOE Volatility Index (VIX)	BUY	11/16/2015	4	18.35
CBOE Volatility Index (VIX)	BUY	11/16/2015	4	18.6
CBOE Volatility Index (VIX)	BUY	11/16/2015	5	18.15
CBOE Volatility Index (VIX)	BUY	11/16/2015	6	18.25
CBOE Volatility Index (VIX)	BUY	11/16/2015	6	18.2
CBOE Volatility Index (VIX)	BUY	11/16/2015	7	18.3
CBOE Volatility Index (VIX)	BUY	11/16/2015	7	18.2
CBOE Volatility Index (VIX)	BUY	11/16/2015	10	18.1
CBOE Volatility Index (VIX)	BUY	11/16/2015	12	18.15
CBOE Volatility Index (VIX)	SELL	11/16/2015	-17	17.95
CBOE Volatility Index (VIX)	SELL	11/16/2015	-10	18.35
CBOE Volatility Index (VIX)	SELL	11/16/2015	-8	17.9
CBOE Volatility Index (VIX)	SELL	11/16/2015	-8	18.1
CBOE Volatility Index (VIX)	SELL	11/16/2015	-8	18.2

CBOE Volatility Index (VIX)	SELL	11/16/2015	-6	18.05
CBOE Volatility Index (VIX)	SELL	11/16/2015	-4	18
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	18.15
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	18.3
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	18.35
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	17.85
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	18.05
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	18.45
CBOE Volatility Index (VIX)	SELL	11/16/2015	-3	18.45
CBOE Volatility Index (VIX)	SELL	11/16/2015	-2	18.45
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	17.85
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.05
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.25
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.45
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.25
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.35
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.45
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.45
CBOE Volatility Index (VIX)	SELL	11/16/2015	-1	18.45
CBOE Volatility Index (VIX)	BUY	11/16/2015	1	17.9
CBOE Volatility Index (VIX)	BUY	11/16/2015	3	17.9
CBOE Volatility Index (VIX)	BUY	11/16/2015	4	17.9
CBOE Volatility Index (VIX)	BUY	11/16/2015	6	17.9
CBOE Volatility Index (VIX)	BUY	11/16/2015	8	17.9
CBOE Volatility Index (VIX)	BUY	11/16/2015	17	17.9
CBOE Volatility Index (VIX)	BUY	11/17/2015	1	18.5
CBOE Volatility Index (VIX)	BUY	11/17/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	11/17/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	11/17/2015	1	18.55
CBOE Volatility Index (VIX)	BUY	11/17/2015	3	18.5
CBOE Volatility Index (VIX)	BUY	11/17/2015	3	18.55
CBOE Volatility Index (VIX)	BUY	11/17/2015	3	18.5
CBOE Volatility Index (VIX)	BUY	11/17/2015	8	18.5
CBOE Volatility Index (VIX)	BUY	11/17/2015	8	18.5
CBOE Volatility Index (VIX)	BUY	11/17/2015	10	18.55
CBOE Volatility Index (VIX)	SELL	11/18/2015	-2	17.75
CBOE Volatility Index (VIX)	BUY	11/18/2015	1	17.75
CBOE Volatility Index (VIX)	BUY	11/18/2015	3	17.8
CBOE Volatility Index (VIX)	SELL	11/19/2015	-15	18.15
CBOE Volatility Index (VIX)	SELL	11/19/2015	-14	18.15
CBOE Volatility Index (VIX)	SELL	11/19/2015	-3	18.15
CBOE Volatility Index (VIX)	SELL	11/19/2015	-2	18.15
CBOE Volatility Index (VIX)	SELL	11/19/2015	-1	18.15
CBOE Volatility Index (VIX)	BUY	11/19/2015	3	18.2
CBOE Volatility Index (VIX)	SELL	11/20/2015	-29	17.4

CBOE Volatility Index (VIX)	SELL	11/20/2015	-6	17.4
CBOE Volatility Index (VIX)	SELL	11/20/2015	-1	17.4
CBOE Volatility Index (VIX)	SELL	11/24/2015	-1	17.35
CBOE Volatility Index (VIX)	SELL	11/24/2015	-1	17.4
CBOE Volatility Index (VIX)	SELL	11/25/2015	-2	16.75
CBOE Volatility Index (VIX)	SELL	12/1/2015	-3	16.1
CBOE Volatility Index (VIX)	SELL	12/1/2015	-2	16.1
CBOE Volatility Index (VIX)	SELL	12/2/2015	-1	16.7
CBOE Volatility Index (VIX)	BUY	12/3/2015	1	18.3
CBOE Volatility Index (VIX)	BUY	12/3/2015	1	18.3
CBOE Volatility Index (VIX)	BUY	12/3/2015	1	18.35
CBOE Volatility Index (VIX)	BUY	12/3/2015	2	18.35
CBOE Volatility Index (VIX)	BUY	12/7/2015	3	16.55
CBOE Volatility Index (VIX)	SELL	12/8/2015	-1	17.75
CBOE Volatility Index (VIX)	BUY	12/8/2015	1	17.8
CBOE Volatility Index (VIX)	BUY	12/8/2015	1	17.8
CBOE Volatility Index (VIX)	BUY	12/8/2015	2	17.8
CBOE Volatility Index (VIX)	BUY	12/8/2015	2	17.8
CBOE Volatility Index (VIX)	BUY	12/9/2015	1	19
CBOE Volatility Index (VIX)	BUY	12/9/2015	1	19
CBOE Volatility Index (VIX)	BUY	12/9/2015	3	18.95
CBOE Volatility Index (VIX)	BUY	12/9/2015	6	19
CBOE Volatility Index (VIX)	BUY	12/9/2015	14	19
CBOE Volatility Index (VIX)	BUY	12/9/2015	15	18.95
CBOE Volatility Index (VIX)	SELL	12/10/2015	-1	19.3
CBOE Volatility Index (VIX)	BUY	12/10/2015	1	19.35
CBOE Volatility Index (VIX)	BUY	12/10/2015	1	19.35
CBOE Volatility Index (VIX)	BUY	12/10/2015	2	19.35
CBOE Volatility Index (VIX)	BUY	12/10/2015	3	19.35
CBOE Volatility Index (VIX)	BUY	12/10/2015	29	19.35
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	1	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	2	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	2	23.65

CBOE Volatility Index (VIX)	BUY	12/11/2015	2	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	2	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	2	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	2	23.7
CBOE Volatility Index (VIX)	BUY	12/11/2015	3	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	3	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	3	23.65
CBOE Volatility Index (VIX)	BUY	12/11/2015	4	23.65
CBOE Volatility Index (VIX)	SELL	12/14/2015	-4	22.75
CBOE Volatility Index (VIX)	SELL	12/14/2015	-3	22.25
CBOE Volatility Index (VIX)	SELL	12/14/2015	-3	22.35
CBOE Volatility Index (VIX)	SELL	12/14/2015	-3	22.7
CBOE Volatility Index (VIX)	SELL	12/14/2015	-2	21.9
CBOE Volatility Index (VIX)	SELL	12/14/2015	-2	22.15
CBOE Volatility Index (VIX)	SELL	12/14/2015	-2	22.5
CBOE Volatility Index (VIX)	SELL	12/14/2015	-2	22.6
CBOE Volatility Index (VIX)	SELL	12/14/2015	-2	22.9
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	21.95
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	22.05
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	22.3
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	22.45
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	22.65
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	22.8
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	23
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	23.05
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	23.1
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	23.15
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	22.15
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	23.3
CBOE Volatility Index (VIX)	SELL	12/14/2015	-1	20.3
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.35
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.05
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.2
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.25
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.7
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.95
CBOE Volatility Index (VIX)	BUY	12/14/2015	1	20.05
CBOE Volatility Index (VIX)	BUY	12/14/2015	2	20.45
CBOE Volatility Index (VIX)	BUY	12/14/2015	2	20.55
CBOE Volatility Index (VIX)	BUY	12/14/2015	2	20.75
CBOE Volatility Index (VIX)	BUY	12/14/2015	2	20.9
CBOE Volatility Index (VIX)	BUY	12/14/2015	3	20.35
CBOE Volatility Index (VIX)	BUY	12/14/2015	3	20.65
CBOE Volatility Index (VIX)	BUY	12/14/2015	4	20.5
CBOE Volatility Index (VIX)	BUY	12/14/2015	5	20.4
CBOE Volatility Index (VIX)	BUY	12/14/2015	5	20.6

CBOE Volatility Index (VIX)	BUY	12/15/2015	1	18.9
CBOE Volatility Index (VIX)	SELL	12/16/2015	-5	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-5	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-4	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-3	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-3	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-2	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-2	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-2	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	12/16/2015	-1	18.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-10	19.2
CBOE Volatility Index (VIX)	SELL	12/17/2015	-9	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-5	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-2	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-1	19.15
CBOE Volatility Index (VIX)	SELL	12/17/2015	-1	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-1	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-1	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-1	19.1
CBOE Volatility Index (VIX)	SELL	12/17/2015	-1	19.1
CBOE Volatility Index (VIX)	SELL	12/18/2015	-3	20.4
CBOE Volatility Index (VIX)	SELL	12/18/2015	-3	20.45
CBOE Volatility Index (VIX)	SELL	12/22/2015	-1	17.75
CBOE Volatility Index (VIX)	SELL	12/22/2015	-1	17.75
CBOE Volatility Index (VIX)	SELL	12/23/2015	-13	17.8
CBOE Volatility Index (VIX)	SELL	12/23/2015	-11	17.85
CBOE Volatility Index (VIX)	SELL	12/23/2015	-8	17.85
CBOE Volatility Index (VIX)	SELL	12/23/2015	-1	17.8
CBOE Volatility Index (VIX)	SELL	12/24/2015	-1	18.15
CBOE Volatility Index (VIX)	BUY	12/28/2015	1	17.85
CBOE Volatility Index (VIX)	BUY	12/31/2015	1	18.5
CBOE Volatility Index (VIX)	BUY	1/4/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	1	19.9
CBOE Volatility Index (VIX)	BUY	1/4/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	3	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	3	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	5	19.85
CBOE Volatility Index (VIX)	BUY	1/4/2016	9	19.8
CBOE Volatility Index (VIX)	BUY	1/4/2016	10	19.85
CBOE Volatility Index (VIX)	SELL	1/5/2016	-1	19.4

CBOE Volatility Index (VIX)	SELL	1/5/2016	-1	19.4
CBOE Volatility Index (VIX)	BUY	1/5/2016	1	19.45
CBOE Volatility Index (VIX)	BUY	1/5/2016	8	19.45
CBOE Volatility Index (VIX)	BUY	1/5/2016	11	19.4
CBOE Volatility Index (VIX)	BUY	1/5/2016	13	19.4
CBOE Volatility Index (VIX)	BUY	1/6/2016	1	20.35
CBOE Volatility Index (VIX)	SELL	1/7/2016	-2	23.55
CBOE Volatility Index (VIX)	SELL	1/7/2016	-1	23.6
CBOE Volatility Index (VIX)	BUY	1/7/2016	1	23.55
CBOE Volatility Index (VIX)	BUY	1/7/2016	1	23.6
CBOE Volatility Index (VIX)	BUY	1/7/2016	2	23.55
CBOE Volatility Index (VIX)	BUY	1/7/2016	2	23.6
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.3
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.35
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.35
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.35
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	2	25.35
CBOE Volatility Index (VIX)	BUY	1/8/2016	3	25.3
CBOE Volatility Index (VIX)	BUY	1/8/2016	3	25.25
CBOE Volatility Index (VIX)	BUY	1/8/2016	4	25.25
CBOE Volatility Index (VIX)	SELL	1/11/2016	-2	23.45
CBOE Volatility Index (VIX)	BUY	1/11/2016	1	23.45
CBOE Volatility Index (VIX)	BUY	1/12/2016	1	22.05
CBOE Volatility Index (VIX)	BUY	1/13/2016	1	24.75
CBOE Volatility Index (VIX)	BUY	1/13/2016	1	24.85
CBOE Volatility Index (VIX)	BUY	1/13/2016	1	24.75
CBOE Volatility Index (VIX)	BUY	1/13/2016	1	24.85
CBOE Volatility Index (VIX)	BUY	1/13/2016	2	24.85
CBOE Volatility Index (VIX)	BUY	1/14/2016	1	23.55
CBOE Volatility Index (VIX)	SELL	1/15/2016	-4	26.65
CBOE Volatility Index (VIX)	SELL	1/15/2016	-3	26.25
CBOE Volatility Index (VIX)	SELL	1/15/2016	-3	27.1
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	26.05
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	26.15
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	26.35
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	26.4

CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	26.6
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	27.15
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	27.2
CBOE Volatility Index (VIX)	SELL	1/15/2016	-2	27.4
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.3
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.5
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.55
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.75
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.85
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.3
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.55
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.1
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	26.9
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.25
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.25
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.25
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.35
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.6
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	27.6
CBOE Volatility Index (VIX)	SELL	1/15/2016	-1	24.35
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.3
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.4
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	23.9
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	23.95
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.2
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.3
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.5
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.7
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.75
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.8
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.9
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.95
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	23.95
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.3
CBOE Volatility Index (VIX)	BUY	1/15/2016	1	24.8
CBOE Volatility Index (VIX)	BUY	1/15/2016	2	24.1
CBOE Volatility Index (VIX)	BUY	1/15/2016	2	24.15
CBOE Volatility Index (VIX)	BUY	1/15/2016	2	24.45
CBOE Volatility Index (VIX)	BUY	1/15/2016	2	24.55
CBOE Volatility Index (VIX)	BUY	1/15/2016	2	24.1
CBOE Volatility Index (VIX)	BUY	1/15/2016	3	24.25
CBOE Volatility Index (VIX)	BUY	1/15/2016	3	24.35
CBOE Volatility Index (VIX)	BUY	1/15/2016	3	24.4
CBOE Volatility Index (VIX)	BUY	1/15/2016	3	24.65
CBOE Volatility Index (VIX)	BUY	1/15/2016	3	24.75
CBOE Volatility Index (VIX)	BUY	1/15/2016	4	24.6

CBOE Volatility Index (VIX)	BUY	1/19/2016	1	24.3
CBOE Volatility Index (VIX)	BUY	1/20/2016	1	24.75
CBOE Volatility Index (VIX)	SELL	1/21/2016	-2	25.05
CBOE Volatility Index (VIX)	SELL	1/21/2016	-1	25.05
CBOE Volatility Index (VIX)	SELL	1/21/2016	-1	25.05
CBOE Volatility Index (VIX)	SELL	1/22/2016	-4	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-3	22.6
CBOE Volatility Index (VIX)	SELL	1/22/2016	-3	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-3	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-3	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-2	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-2	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-2	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-2	22.6
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.6
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.65
CBOE Volatility Index (VIX)	SELL	1/22/2016	-1	22.65
CBOE Volatility Index (VIX)	SELL	1/25/2016	-3	24
CBOE Volatility Index (VIX)	SELL	1/25/2016	-1	24.05
CBOE Volatility Index (VIX)	SELL	1/25/2016	-1	24.05
CBOE Volatility Index (VIX)	SELL	1/26/2016	-16	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-3	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	1/26/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	1/27/2016	-1	23.7
CBOE Volatility Index (VIX)	SELL	1/28/2016	-11	23.25
CBOE Volatility Index (VIX)	SELL	1/28/2016	-7	23.25
CBOE Volatility Index (VIX)	SELL	1/28/2016	-4	23.25
CBOE Volatility Index (VIX)	SELL	1/28/2016	-4	23.25
CBOE Volatility Index (VIX)	SELL	1/28/2016	-2	23.25
CBOE Volatility Index (VIX)	SELL	1/28/2016	-1	23.3
CBOE Volatility Index (VIX)	SELL	1/29/2016	-1	21.65
CBOE Volatility Index (VIX)	SELL	2/1/2016	-1	21.5
CBOE Volatility Index (VIX)	BUY	2/4/2016	1	23.05
CBOE Volatility Index (VIX)	BUY	2/5/2016	1	24.05
CBOE Volatility Index (VIX)	BUY	2/8/2016	1	25.45
CBOE Volatility Index (VIX)	BUY	2/8/2016	3	25.45
CBOE Volatility Index (VIX)	BUY	2/8/2016	7	25.45

CBOE Volatility Index (VIX)	BUY	2/8/2016	16	25.4
CBOE Volatility Index (VIX)	BUY	2/9/2016	1	26.15
CBOE Volatility Index (VIX)	BUY	2/9/2016	1	26.1
CBOE Volatility Index (VIX)	BUY	2/9/2016	1	26.1
CBOE Volatility Index (VIX)	BUY	2/9/2016	2	26.15
CBOE Volatility Index (VIX)	BUY	2/9/2016	4	26.1
CBOE Volatility Index (VIX)	BUY	2/9/2016	4	26.05
CBOE Volatility Index (VIX)	BUY	2/9/2016	10	26.15
CBOE Volatility Index (VIX)	BUY	2/9/2016	11	26.1
CBOE Volatility Index (VIX)	BUY	2/10/2016	1	26.3
CBOE Volatility Index (VIX)	BUY	2/10/2016	1	26.25
CBOE Volatility Index (VIX)	BUY	2/10/2016	2	26.25
CBOE Volatility Index (VIX)	BUY	2/10/2016	2	26.3
CBOE Volatility Index (VIX)	BUY	2/10/2016	3	26.25
CBOE Volatility Index (VIX)	BUY	2/10/2016	3	26.3
CBOE Volatility Index (VIX)	BUY	2/10/2016	15	26.25
CBOE Volatility Index (VIX)	SELL	2/11/2016	-15	28.1
CBOE Volatility Index (VIX)	SELL	2/11/2016	-10	28.1
CBOE Volatility Index (VIX)	BUY	2/11/2016	1	28.15
CBOE Volatility Index (VIX)	BUY	2/11/2016	1	28.15
CBOE Volatility Index (VIX)	BUY	2/11/2016	2	28.15
CBOE Volatility Index (VIX)	SELL	2/12/2016	-3	26.7
CBOE Volatility Index (VIX)	SELL	2/12/2016	-3	26.65
CBOE Volatility Index (VIX)	SELL	2/12/2016	-2	26.6
CBOE Volatility Index (VIX)	SELL	2/12/2016	-2	26.65
CBOE Volatility Index (VIX)	SELL	2/12/2016	-2	26.8
CBOE Volatility Index (VIX)	SELL	2/12/2016	-1	26.55
CBOE Volatility Index (VIX)	SELL	2/12/2016	-1	26.75
CBOE Volatility Index (VIX)	SELL	2/12/2016	-1	26.75
CBOE Volatility Index (VIX)	SELL	2/12/2016	-1	26.95
CBOE Volatility Index (VIX)	BUY	2/12/2016	1	25.1
CBOE Volatility Index (VIX)	BUY	2/12/2016	1	25.25
CBOE Volatility Index (VIX)	BUY	2/12/2016	1	25.1
CBOE Volatility Index (VIX)	BUY	2/12/2016	3	25.05
CBOE Volatility Index (VIX)	BUY	2/12/2016	5	24.95
CBOE Volatility Index (VIX)	BUY	2/12/2016	6	25
CBOE Volatility Index (VIX)	BUY	2/12/2016	8	25.15
CBOE Volatility Index (VIX)	BUY	2/12/2016	15	25.15
CBOE Volatility Index (VIX)	SELL	2/16/2016	-5	23.8
CBOE Volatility Index (VIX)	BUY	2/16/2016	1	23.8
CBOE Volatility Index (VIX)	SELL	2/17/2016	-15	22.9
CBOE Volatility Index (VIX)	SELL	2/17/2016	-6	22.9
CBOE Volatility Index (VIX)	SELL	2/17/2016	-3	22.9
CBOE Volatility Index (VIX)	SELL	2/17/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	2/17/2016	-1	22.9
CBOE Volatility Index (VIX)	SELL	2/18/2016	-14	22.8
CBOE Volatility Index (VIX)	SELL	2/18/2016	-8	22.75

CBOE Volatility Index (VIX)	SELL	2/18/2016	-2	22.8
CBOE Volatility Index (VIX)	SELL	2/18/2016	-1	22.8
CBOE Volatility Index (VIX)	SELL	2/18/2016	-1	22.75
CBOE Volatility Index (VIX)	SELL	2/18/2016	-1	22.8
CBOE Volatility Index (VIX)	SELL	2/18/2016	-1	22.8
CBOE Volatility Index (VIX)	SELL	2/18/2016	-1	22.8
CBOE Volatility Index (VIX)	SELL	2/19/2016	-19	22.35
CBOE Volatility Index (VIX)	SELL	2/19/2016	-10	22.3
CBOE Volatility Index (VIX)	SELL	2/19/2016	-3	22.35
CBOE Volatility Index (VIX)	SELL	2/19/2016	-2	22.3
CBOE Volatility Index (VIX)	SELL	2/22/2016	-1	20.95
CBOE Volatility Index (VIX)	SELL	2/24/2016	-1	21.7
CBOE Volatility Index (VIX)	SELL	2/26/2016	-1	21.45
CBOE Volatility Index (VIX)	SELL	3/1/2016	-2	19.45
CBOE Volatility Index (VIX)	SELL	3/1/2016	-1	19.45
CBOE Volatility Index (VIX)	SELL	3/1/2016	-1	19.4
CBOE Volatility Index (VIX)	SELL	3/2/2016	-2	19.25
CBOE Volatility Index (VIX)	BUY	3/2/2016	1	19.25
CBOE Volatility Index (VIX)	SELL	3/3/2016	-3	18.4
CBOE Volatility Index (VIX)	SELL	3/3/2016	-2	18.4
CBOE Volatility Index (VIX)	SELL	3/3/2016	-1	18.3
CBOE Volatility Index (VIX)	SELL	3/3/2016	-1	18.3
CBOE Volatility Index (VIX)	SELL	3/3/2016	-1	18.3
CBOE Volatility Index (VIX)	SELL	3/4/2016	-2	18.85
CBOE Volatility Index (VIX)	SELL	3/4/2016	-1	18.9
CBOE Volatility Index (VIX)	SELL	3/7/2016	-1	18.55
CBOE Volatility Index (VIX)	BUY	3/8/2016	1	19.6
CBOE Volatility Index (VIX)	SELL	3/9/2016	-1	19.1
CBOE Volatility Index (VIX)	BUY	3/10/2016	2	18.95
CBOE Volatility Index (VIX)	SELL	3/11/2016	-1	17.6
CBOE Volatility Index (VIX)	SELL	3/11/2016	-1	17.65
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.25
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.45
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	2	17.3
CBOE Volatility Index (VIX)	BUY	3/14/2016	2	17.35

CBOE Volatility Index (VIX)	BUY	3/14/2016	2	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	2	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	2	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	3	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2016	3	17.4
CBOE Volatility Index (VIX)	BUY	3/14/2016	10	17.3
CBOE Volatility Index (VIX)	BUY	3/14/2016	14	17.3
CBOE Volatility Index (VIX)	BUY	3/14/2016	19	17.35
CBOE Volatility Index (VIX)	SELL	3/14/2016	-19	18.7
CBOE Volatility Index (VIX)	SELL	3/14/2016	-18	18.75
CBOE Volatility Index (VIX)	SELL	3/14/2016	-12	18.8
CBOE Volatility Index (VIX)	SELL	3/14/2016	-6	18.75
CBOE Volatility Index (VIX)	SELL	3/14/2016	-5	18.85
CBOE Volatility Index (VIX)	SELL	3/14/2016	-3	18.65
CBOE Volatility Index (VIX)	SELL	3/14/2016	-2	18.6
CBOE Volatility Index (VIX)	SELL	3/14/2016	-2	18.65
CBOE Volatility Index (VIX)	SELL	3/14/2016	-2	18.7
CBOE Volatility Index (VIX)	SELL	3/14/2016	-1	18.65
CBOE Volatility Index (VIX)	SELL	3/14/2016	-1	18.65
CBOE Volatility Index (VIX)	SELL	3/14/2016	-1	18.65
CBOE Volatility Index (VIX)	SELL	3/14/2016	-1	18.65
CBOE Volatility Index (VIX)	SELL	3/16/2016	-1	18.2
CBOE Volatility Index (VIX)	BUY	3/16/2016	2	18.25
CBOE Volatility Index (VIX)	SELL	3/17/2016	-1	17.95
CBOE Volatility Index (VIX)	SELL	3/17/2016	-1	18
CBOE Volatility Index (VIX)	SELL	3/18/2016	-1	17.85
CBOE Volatility Index (VIX)	SELL	3/21/2016	-2	17.05
CBOE Volatility Index (VIX)	SELL	3/21/2016	-1	17.05
CBOE Volatility Index (VIX)	SELL	3/22/2016	-2	16.8
CBOE Volatility Index (VIX)	SELL	3/22/2016	-2	16.95
CBOE Volatility Index (VIX)	SELL	3/22/2016	-1	16.8
CBOE Volatility Index (VIX)	SELL	3/22/2016	-1	16.95
CBOE Volatility Index (VIX)	SELL	3/23/2016	-3	17.7
CBOE Volatility Index (VIX)	SELL	3/24/2016	-1	17.4
CBOE Volatility Index (VIX)	SELL	3/24/2016	-1	17.45
CBOE Volatility Index (VIX)	BUY	3/24/2016	1	17.45
CBOE Volatility Index (VIX)	SELL	3/28/2016	-3	17.15
CBOE Volatility Index (VIX)	BUY	3/28/2016	1	17.2
CBOE Volatility Index (VIX)	SELL	3/29/2016	-2	16.1
CBOE Volatility Index (VIX)	SELL	3/29/2016	-1	16.1
CBOE Volatility Index (VIX)	SELL	3/30/2016	-2	15.85
CBOE Volatility Index (VIX)	SELL	3/30/2016	-2	16
CBOE Volatility Index (VIX)	SELL	3/30/2016	-1	15.85
CBOE Volatility Index (VIX)	SELL	3/30/2016	-1	16
CBOE Volatility Index (VIX)	SELL	3/31/2016	-1	15.9
CBOE Volatility Index (VIX)	SELL	3/31/2016	-1	15.95
CBOE Volatility Index (VIX)	SELL	3/31/2016	-1	15.95

[illegible]

CBOE Volatility Index (VIX)	BUY	4/18/2016	18	13.8
CBOE Volatility Index (VIX)	BUY	4/18/2016	19	13.8
CBOE Volatility Index (VIX)	SELL	4/18/2016	-23	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-23	16.1
CBOE Volatility Index (VIX)	SELL	4/18/2016	-13	16.2
CBOE Volatility Index (VIX)	SELL	4/18/2016	-12	16.15
CBOE Volatility Index (VIX)	SELL	4/18/2016	-12	16.25
CBOE Volatility Index (VIX)	SELL	4/18/2016	-7	16.1
CBOE Volatility Index (VIX)	SELL	4/18/2016	-3	16.2
CBOE Volatility Index (VIX)	SELL	4/18/2016	-2	16.25
CBOE Volatility Index (VIX)	SELL	4/18/2016	-2	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-2	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-2	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-2	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-2	16.15
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.3
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/18/2016	-1	16.15
CBOE Volatility Index (VIX)	BUY	4/18/2016	1	16.2
CBOE Volatility Index (VIX)	BUY	4/18/2016	1	16.2
CBOE Volatility Index (VIX)	SELL	4/19/2016	-1	16.2
CBOE Volatility Index (VIX)	SELL	4/19/2016	-1	16.25
CBOE Volatility Index (VIX)	SELL	4/19/2016	-1	16.35
CBOE Volatility Index (VIX)	BUY	4/19/2016	1	16.25
CBOE Volatility Index (VIX)	BUY	4/19/2016	1	16.4
CBOE Volatility Index (VIX)	BUY	4/19/2016	2	16.35
CBOE Volatility Index (VIX)	BUY	4/20/2016	2	16.45
CBOE Volatility Index (VIX)	SELL	4/21/2016	-2	16.8
CBOE Volatility Index (VIX)	SELL	4/22/2016	-4	16.15
CBOE Volatility Index (VIX)	SELL	4/26/2016	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/27/2016	-1	15.5
CBOE Volatility Index (VIX)	BUY	4/29/2016	1	16.95
CBOE Volatility Index (VIX)	BUY	4/29/2016	2	16.95
CBOE Volatility Index (VIX)	SELL	5/2/2016	-1	15.75
CBOE Volatility Index (VIX)	BUY	5/3/2016	1	16.65
CBOE Volatility Index (VIX)	BUY	5/4/2016	1	16.9
CBOE Volatility Index (VIX)	BUY	5/5/2016	1	16.75
CBOE Volatility Index (VIX)	SELL	5/6/2016	-1	15.75
CBOE Volatility Index (VIX)	SELL	5/6/2016	-1	15.75
CBOE Volatility Index (VIX)	SELL	5/9/2016	-2	15.45

CBOE Volatility Index (VIX)	SELL	5/10/2016	-3	14.6
CBOE Volatility Index (VIX)	SELL	5/10/2016	-1	14.6
CBOE Volatility Index (VIX)	SELL	5/10/2016	-1	14.5
CBOE Volatility Index (VIX)	SELL	5/11/2016	-1	15.6
CBOE Volatility Index (VIX)	SELL	5/11/2016	-1	15.65
CBOE Volatility Index (VIX)	BUY	5/13/2016	2	15.85
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	14.95
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	2	14.9
CBOE Volatility Index (VIX)	BUY	5/16/2016	2	15.05
CBOE Volatility Index (VIX)	BUY	5/16/2016	2	15
CBOE Volatility Index (VIX)	BUY	5/16/2016	2	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	2	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	3	14.95
CBOE Volatility Index (VIX)	BUY	5/16/2016	3	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	4	15.1
CBOE Volatility Index (VIX)	BUY	5/16/2016	7	14.9
CBOE Volatility Index (VIX)	BUY	5/16/2016	12	14.95
CBOE Volatility Index (VIX)	BUY	5/16/2016	12	14.95
CBOE Volatility Index (VIX)	BUY	5/16/2016	13	14.95
CBOE Volatility Index (VIX)	BUY	5/16/2016	23	14.85
CBOE Volatility Index (VIX)	BUY	5/16/2016	23	14.85
CBOE Volatility Index (VIX)	SELL	5/16/2016	-13	17.15
CBOE Volatility Index (VIX)	SELL	5/16/2016	-9	17.15
CBOE Volatility Index (VIX)	SELL	5/16/2016	-7	17.2
CBOE Volatility Index (VIX)	SELL	5/16/2016	-7	17.25
CBOE Volatility Index (VIX)	SELL	5/16/2016	-6	17.25
CBOE Volatility Index (VIX)	SELL	5/16/2016	-6	17.15
CBOE Volatility Index (VIX)	SELL	5/16/2016	-6	17.2
CBOE Volatility Index (VIX)	SELL	5/16/2016	-6	17.2
CBOE Volatility Index (VIX)	SELL	5/16/2016	-6	17.2
CBOE Volatility Index (VIX)	SELL	5/16/2016	-5	17.3
CBOE Volatility Index (VIX)	SELL	5/16/2016	-4	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-4	17.2
CBOE Volatility Index (VIX)	SELL	5/16/2016	-4	17.2
CBOE Volatility Index (VIX)	SELL	5/16/2016	-4	17.2

CBOE Volatility Index (VIX)	SELL	5/16/2016	-3	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-3	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.15
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-2	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.25
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.3
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	5/16/2016	-1	17.2
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	17.4
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	17.45
CBOE Volatility Index (VIX)	BUY	5/16/2016	1	17.45
CBOE Volatility Index (VIX)	BUY	5/17/2016	1	17.95
CBOE Volatility Index (VIX)	BUY	5/17/2016	1	17.95
CBOE Volatility Index (VIX)	BUY	5/17/2016	1	18
CBOE Volatility Index (VIX)	BUY	5/17/2016	3	18
CBOE Volatility Index (VIX)	BUY	5/18/2016	2	18.1
CBOE Volatility Index (VIX)	BUY	5/18/2016	2	18.1
CBOE Volatility Index (VIX)	BUY	5/19/2016	2	18.05
CBOE Volatility Index (VIX)	BUY	5/19/2016	2	18.05
CBOE Volatility Index (VIX)	SELL	5/20/2016	-1	17.35
CBOE Volatility Index (VIX)	SELL	5/20/2016	-1	17.35
CBOE Volatility Index (VIX)	SELL	5/24/2016	-2	16.45
CBOE Volatility Index (VIX)	SELL	5/25/2016	-2	16.2
CBOE Volatility Index (VIX)	SELL	5/25/2016	-1	16.2
CBOE Volatility Index (VIX)	SELL	5/26/2016	-2	15.8
CBOE Volatility Index (VIX)	SELL	5/26/2016	-1	15.8
CBOE Volatility Index (VIX)	SELL	5/26/2016	-1	15.8
CBOE Volatility Index (VIX)	SELL	5/27/2016	-1	15.35
CBOE Volatility Index (VIX)	SELL	5/31/2016	-1	15.25
CBOE Volatility Index (VIX)	SELL	5/31/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	5/31/2016	-1	15.25
CBOE Volatility Index (VIX)	SELL	6/1/2016	-2	15.25
CBOE Volatility Index (VIX)	SELL	6/2/2016	-2	14.85

CBOE Volatility Index (VIX)	SELL	6/3/2016	-2	14.7
CBOE Volatility Index (VIX)	SELL	6/6/2016	-1	14.45
CBOE Volatility Index (VIX)	SELL	6/6/2016	-1	14.45
CBOE Volatility Index (VIX)	BUY	6/9/2016	2	15.5
CBOE Volatility Index (VIX)	BUY	6/10/2016	1	17.55
CBOE Volatility Index (VIX)	BUY	6/10/2016	2	17.6
CBOE Volatility Index (VIX)	BUY	6/10/2016	3	17.6
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.25
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.9
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.85
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.9
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	20.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.15
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	19.8
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	19.85
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	19.9
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	20.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	20.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	20.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	20.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	21.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	4	20.1
CBOE Volatility Index (VIX)	BUY	6/13/2016	4	20.6
CBOE Volatility Index (VIX)	BUY	6/13/2016	4	19.95
CBOE Volatility Index (VIX)	BUY	6/13/2016	4	20.7
CBOE Volatility Index (VIX)	BUY	6/13/2016	5	20.85
CBOE Volatility Index (VIX)	BUY	6/13/2016	6	20
CBOE Volatility Index (VIX)	BUY	6/13/2016	6	20.35
CBOE Volatility Index (VIX)	BUY	6/13/2016	6	20.55
CBOE Volatility Index (VIX)	BUY	6/13/2016	6	20.65
CBOE Volatility Index (VIX)	BUY	6/13/2016	6	20.75
CBOE Volatility Index (VIX)	BUY	6/13/2016	7	20.3
CBOE Volatility Index (VIX)	BUY	6/13/2016	7	20.8
CBOE Volatility Index (VIX)	BUY	6/13/2016	9	20.05
CBOE Volatility Index (VIX)	BUY	6/13/2016	13	19.95
CBOE Volatility Index (VIX)	SELL	6/13/2016	-9	20.6
CBOE Volatility Index (VIX)	SELL	6/13/2016	-6	20.65

CBOE Volatility Index (VIX)	SELL	6/13/2016	-6	20.75
CBOE Volatility Index (VIX)	SELL	6/13/2016	-6	20.95
CBOE Volatility Index (VIX)	SELL	6/13/2016	-5	20.15
CBOE Volatility Index (VIX)	SELL	6/13/2016	-4	20.7
CBOE Volatility Index (VIX)	SELL	6/13/2016	-4	21.15
CBOE Volatility Index (VIX)	SELL	6/13/2016	-4	19.95
CBOE Volatility Index (VIX)	SELL	6/13/2016	-4	20
CBOE Volatility Index (VIX)	SELL	6/13/2016	-4	20.1
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	21
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	19.95
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	20.15
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	20.2
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	20.3
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	20.75
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	20.9
CBOE Volatility Index (VIX)	SELL	6/13/2016	-3	21.1
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	19.95
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.15
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.5
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.55
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.8
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.85
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	21.1
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	21.2
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	19.9
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	19.95
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.1
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.15
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.2
CBOE Volatility Index (VIX)	SELL	6/13/2016	-2	20.75
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	19.9
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.1
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.2
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.25
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.3
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.35
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.4
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.9
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	21.05
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	19.9
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.1
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.15
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.35
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.65
CBOE Volatility Index (VIX)	SELL	6/13/2016	-1	20.8
CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.3

CBOE Volatility Index (VIX)	BUY	6/13/2016	1	21.4
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	21.35
CBOE Volatility Index (VIX)	BUY	6/13/2016	2	21.4
CBOE Volatility Index (VIX)	BUY	6/13/2016	3	21.4
CBOE Volatility Index (VIX)	BUY	6/13/2016	4	21.35
CBOE Volatility Index (VIX)	BUY	6/14/2016	2	20.9
CBOE Volatility Index (VIX)	BUY	6/14/2016	2	20.9
CBOE Volatility Index (VIX)	BUY	6/14/2016	4	20.9
CBOE Volatility Index (VIX)	BUY	6/14/2016	4	20.9
CBOE Volatility Index (VIX)	BUY	6/15/2016	1	20.65
CBOE Volatility Index (VIX)	BUY	6/15/2016	1	20.7
CBOE Volatility Index (VIX)	BUY	6/15/2016	1	20.6
CBOE Volatility Index (VIX)	BUY	6/15/2016	2	20.6
CBOE Volatility Index (VIX)	BUY	6/15/2016	2	20.65
CBOE Volatility Index (VIX)	BUY	6/15/2016	3	20.6
CBOE Volatility Index (VIX)	SELL	6/16/2016	-1	20.05
CBOE Volatility Index (VIX)	BUY	6/16/2016	5	20.05
CBOE Volatility Index (VIX)	BUY	6/17/2016	2	20.15
CBOE Volatility Index (VIX)	BUY	6/20/2016	1	18.6
CBOE Volatility Index (VIX)	BUY	6/20/2016	1	18.6
CBOE Volatility Index (VIX)	BUY	6/20/2016	1	18.55
CBOE Volatility Index (VIX)	BUY	6/20/2016	1	18.5
CBOE Volatility Index (VIX)	BUY	6/20/2016	1	18.6
CBOE Volatility Index (VIX)	BUY	6/20/2016	1	18.6
CBOE Volatility Index (VIX)	BUY	6/20/2016	2	18.5
CBOE Volatility Index (VIX)	BUY	6/20/2016	3	18.55
CBOE Volatility Index (VIX)	BUY	6/20/2016	3	18.6
CBOE Volatility Index (VIX)	SELL	6/21/2016	-2	18.7
CBOE Volatility Index (VIX)	SELL	6/21/2016	-2	18.7
CBOE Volatility Index (VIX)	SELL	6/21/2016	-1	18.65
CBOE Volatility Index (VIX)	BUY	6/22/2016	1	19.4
CBOE Volatility Index (VIX)	BUY	6/22/2016	2	19.4
CBOE Volatility Index (VIX)	BUY	6/22/2016	2	19.4
CBOE Volatility Index (VIX)	BUY	6/22/2016	2	19.4
CBOE Volatility Index (VIX)	BUY	6/22/2016	3	19.45
CBOE Volatility Index (VIX)	BUY	6/22/2016	4	19.45
CBOE Volatility Index (VIX)	BUY	6/22/2016	6	19.45
CBOE Volatility Index (VIX)	BUY	6/22/2016	9	19.4
CBOE Volatility Index (VIX)	SELL	6/23/2016	-3	16.7
CBOE Volatility Index (VIX)	SELL	6/23/2016	-1	16.65
CBOE Volatility Index (VIX)	BUY	6/23/2016	1	16.7
CBOE Volatility Index (VIX)	BUY	6/23/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	6/23/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	6/23/2016	2	16.75
CBOE Volatility Index (VIX)	BUY	6/23/2016	2	16.75
CBOE Volatility Index (VIX)	BUY	6/23/2016	3	16.75
CBOE Volatility Index (VIX)	BUY	6/23/2016	3	16.8

CBOE Volatility Index (VIX)	BUY	6/23/2016	3	16.8
CBOE Volatility Index (VIX)	BUY	6/23/2016	6	16.7
CBOE Volatility Index (VIX)	BUY	6/23/2016	6	16.8
CBOE Volatility Index (VIX)	BUY	6/24/2016	1	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	1	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	1	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	1	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	1	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	2	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	2	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	2	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	2	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	2	22.65
CBOE Volatility Index (VIX)	BUY	6/24/2016	3	22.7
CBOE Volatility Index (VIX)	BUY	6/24/2016	3	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	3	22.7
CBOE Volatility Index (VIX)	BUY	6/24/2016	4	22.6
CBOE Volatility Index (VIX)	BUY	6/24/2016	5	22.6
CBOE Volatility Index (VIX)	SELL	6/27/2016	-1	22.8
CBOE Volatility Index (VIX)	SELL	6/27/2016	-1	22.95
CBOE Volatility Index (VIX)	BUY	6/27/2016	2	23.05
CBOE Volatility Index (VIX)	BUY	6/27/2016	2	23.5
CBOE Volatility Index (VIX)	BUY	6/27/2016	4	22.75
CBOE Volatility Index (VIX)	SELL	6/28/2016	-5	18.9
CBOE Volatility Index (VIX)	SELL	6/28/2016	-5	18.85
CBOE Volatility Index (VIX)	SELL	6/28/2016	-4	18.9
CBOE Volatility Index (VIX)	SELL	6/28/2016	-3	18.85
CBOE Volatility Index (VIX)	SELL	6/28/2016	-3	18.9
CBOE Volatility Index (VIX)	SELL	6/28/2016	-2	18.9
CBOE Volatility Index (VIX)	SELL	6/28/2016	-2	18.9
CBOE Volatility Index (VIX)	SELL	6/28/2016	-2	18.9
CBOE Volatility Index (VIX)	SELL	6/28/2016	-2	18.85
CBOE Volatility Index (VIX)	SELL	6/28/2016	-2	18.9
CBOE Volatility Index (VIX)	BUY	6/28/2016	2	18.9
CBOE Volatility Index (VIX)	BUY	6/28/2016	2	18.95
CBOE Volatility Index (VIX)	SELL	6/29/2016	-13	17.45
CBOE Volatility Index (VIX)	SELL	6/29/2016	-13	17.5
CBOE Volatility Index (VIX)	SELL	6/29/2016	-3	17.5
CBOE Volatility Index (VIX)	SELL	6/29/2016	-2	17.45
CBOE Volatility Index (VIX)	SELL	6/30/2016	-23	16.95
CBOE Volatility Index (VIX)	SELL	6/30/2016	-2	16.9
CBOE Volatility Index (VIX)	SELL	7/1/2016	-4	16.7
CBOE Volatility Index (VIX)	SELL	7/1/2016	-4	16.75
CBOE Volatility Index (VIX)	SELL	7/1/2016	-1	16.7
CBOE Volatility Index (VIX)	SELL	7/1/2016	-1	16.75
CBOE Volatility Index (VIX)	SELL	7/1/2016	-1	16.7
CBOE Volatility Index (VIX)	SELL	7/5/2016	-12	16.9

CBOE Volatility Index (VIX)	SELL	7/5/2016	-7	16.9
CBOE Volatility Index (VIX)	SELL	7/5/2016	-7	16.85
CBOE Volatility Index (VIX)	SELL	7/5/2016	-5	16.85
CBOE Volatility Index (VIX)	SELL	7/6/2016	-4	16.15
CBOE Volatility Index (VIX)	SELL	7/6/2016	-2	16.15
CBOE Volatility Index (VIX)	SELL	7/6/2016	-1	16.1
CBOE Volatility Index (VIX)	SELL	7/7/2016	-2	15.9
CBOE Volatility Index (VIX)	SELL	7/8/2016	-3	14.75
CBOE Volatility Index (VIX)	SELL	7/8/2016	-1	14.8
CBOE Volatility Index (VIX)	SELL	7/8/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	7/11/2016	-2	14.6
CBOE Volatility Index (VIX)	SELL	7/11/2016	-1	14.6
CBOE Volatility Index (VIX)	SELL	7/12/2016	-2	14.35
CBOE Volatility Index (VIX)	SELL	7/12/2016	-1	14.35
CBOE Volatility Index (VIX)	SELL	7/12/2016	-1	14.35
CBOE Volatility Index (VIX)	SELL	7/13/2016	-1	14.15
CBOE Volatility Index (VIX)	SELL	7/14/2016	-2	14
CBOE Volatility Index (VIX)	SELL	7/14/2016	-2	14
CBOE Volatility Index (VIX)	SELL	7/15/2016	-1	13.8
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.15
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.15
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	13.15
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.15
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	13.15
CBOE Volatility Index (VIX)	BUY	7/18/2016	3	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	3	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	4	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	4	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	4	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	5	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	5	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	7	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	7	13.1

CBOE Volatility Index (VIX)	BUY	7/18/2016	12	13.1
CBOE Volatility Index (VIX)	BUY	7/18/2016	13	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	13	13.05
CBOE Volatility Index (VIX)	BUY	7/18/2016	23	13.05
CBOE Volatility Index (VIX)	SELL	7/18/2016	-47	15.7
CBOE Volatility Index (VIX)	SELL	7/18/2016	-30	15.75
CBOE Volatility Index (VIX)	SELL	7/18/2016	-23	15.75
CBOE Volatility Index (VIX)	SELL	7/18/2016	-18	15.8
CBOE Volatility Index (VIX)	SELL	7/18/2016	-2	15.65
CBOE Volatility Index (VIX)	SELL	7/18/2016	-2	15.7
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.65
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.65
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.65
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.7
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.7
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.7
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.7
CBOE Volatility Index (VIX)	SELL	7/18/2016	-1	15.7
CBOE Volatility Index (VIX)	BUY	7/18/2016	1	15.9
CBOE Volatility Index (VIX)	BUY	7/18/2016	2	15.9
CBOE Volatility Index (VIX)	BUY	7/19/2016	1	15.65
CBOE Volatility Index (VIX)	BUY	7/19/2016	1	15.7
CBOE Volatility Index (VIX)	BUY	7/20/2016	1	15.45
CBOE Volatility Index (VIX)	BUY	7/20/2016	1	15.5
CBOE Volatility Index (VIX)	BUY	7/20/2016	1	15.45
CBOE Volatility Index (VIX)	BUY	7/20/2016	1	15.5
CBOE Volatility Index (VIX)	BUY	7/21/2016	1	15.8
CBOE Volatility Index (VIX)	BUY	7/22/2016	2	15.35
CBOE Volatility Index (VIX)	SELL	7/25/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	7/27/2016	-1	14.8
CBOE Volatility Index (VIX)	SELL	7/27/2016	-1	14.85
CBOE Volatility Index (VIX)	SELL	7/28/2016	-1	14.35
CBOE Volatility Index (VIX)	SELL	7/28/2016	-1	14.4
CBOE Volatility Index (VIX)	SELL	7/29/2016	-1	13.75
CBOE Volatility Index (VIX)	SELL	7/29/2016	-1	13.8
CBOE Volatility Index (VIX)	SELL	7/29/2016	-1	13.8
CBOE Volatility Index (VIX)	SELL	8/1/2016	-2	13.65
CBOE Volatility Index (VIX)	SELL	8/1/2016	-1	13.65
CBOE Volatility Index (VIX)	SELL	8/2/2016	-2	14.25
CBOE Volatility Index (VIX)	SELL	8/2/2016	-1	14.25
CBOE Volatility Index (VIX)	SELL	8/4/2016	-1	13.45
CBOE Volatility Index (VIX)	SELL	8/5/2016	-1	12.85
CBOE Volatility Index (VIX)	SELL	8/5/2016	-1	12.9
CBOE Volatility Index (VIX)	SELL	8/5/2016	-1	12.85
CBOE Volatility Index (VIX)	SELL	8/5/2016	-1	12.9
CBOE Volatility Index (VIX)	SELL	8/8/2016	-2	12.5
CBOE Volatility Index (VIX)	SELL	8/9/2016	-3	12.35

CBOE Volatility Index (VIX)	SELL	8/9/2016	-2	12.35
CBOE Volatility Index (VIX)	SELL	8/10/2016	-1	12.85
CBOE Volatility Index (VIX)	SELL	8/12/2016	-1	12.3
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	2	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	2	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	2	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	2	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	3	12.25
CBOE Volatility Index (VIX)	BUY	8/15/2016	18	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	23	12.2
CBOE Volatility Index (VIX)	BUY	8/15/2016	30	12.15
CBOE Volatility Index (VIX)	BUY	8/15/2016	47	12.15
CBOE Volatility Index (VIX)	SELL	8/15/2016	-33	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-24	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-11	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-11	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-6	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-5	14.85
CBOE Volatility Index (VIX)	SELL	8/15/2016	-4	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-4	14.85
CBOE Volatility Index (VIX)	SELL	8/15/2016	-4	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-4	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-4	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-3	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-3	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.75

CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-2	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.8
CBOE Volatility Index (VIX)	SELL	8/15/2016	-1	14.8
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	14.8
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	14.85
CBOE Volatility Index (VIX)	BUY	8/15/2016	1	14.8
CBOE Volatility Index (VIX)	BUY	8/15/2016	2	14.85
CBOE Volatility Index (VIX)	BUY	8/16/2016	1	15.3
CBOE Volatility Index (VIX)	BUY	8/16/2016	3	15.35
CBOE Volatility Index (VIX)	BUY	8/16/2016	4	15.35
CBOE Volatility Index (VIX)	BUY	8/17/2016	2	14.85
CBOE Volatility Index (VIX)	BUY	8/17/2016	4	14.85
CBOE Volatility Index (VIX)	BUY	8/18/2016	2	14.6
CBOE Volatility Index (VIX)	SELL	8/19/2016	-1	14.65
CBOE Volatility Index (VIX)	SELL	8/19/2016	-1	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2016	2	14.7
CBOE Volatility Index (VIX)	SELL	8/23/2016	-1	14.65
CBOE Volatility Index (VIX)	BUY	8/24/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	8/24/2016	1	15.15
CBOE Volatility Index (VIX)	BUY	8/24/2016	1	15.15
CBOE Volatility Index (VIX)	SELL	8/31/2016	-1	14.6
CBOE Volatility Index (VIX)	SELL	8/31/2016	-1	14.65
CBOE Volatility Index (VIX)	SELL	9/1/2016	-1	14.55
CBOE Volatility Index (VIX)	SELL	9/2/2016	-1	13.95
CBOE Volatility Index (VIX)	SELL	9/6/2016	-1	13.35
CBOE Volatility Index (VIX)	SELL	9/6/2016	-1	13.4
CBOE Volatility Index (VIX)	SELL	9/6/2016	-1	13.4
CBOE Volatility Index (VIX)	SELL	9/7/2016	-2	13.2
CBOE Volatility Index (VIX)	SELL	9/7/2016	-1	13.2
CBOE Volatility Index (VIX)	SELL	9/7/2016	-1	13.2
CBOE Volatility Index (VIX)	SELL	9/8/2016	-2	13.35
CBOE Volatility Index (VIX)	SELL	9/8/2016	-1	13.35
CBOE Volatility Index (VIX)	BUY	9/9/2016	2	16.6
CBOE Volatility Index (VIX)	BUY	9/9/2016	11	16.55

CBOE Volatility Index (VIX)	BUY	9/9/2016	33	16.6
CBOE Volatility Index (VIX)	BUY	9/12/2016	1	15.4
CBOE Volatility Index (VIX)	BUY	9/12/2016	1	15.3
CBOE Volatility Index (VIX)	BUY	9/12/2016	1	15.4
CBOE Volatility Index (VIX)	BUY	9/12/2016	2	15.3
CBOE Volatility Index (VIX)	BUY	9/13/2016	2	17.85
CBOE Volatility Index (VIX)	BUY	9/13/2016	3	17.85
CBOE Volatility Index (VIX)	BUY	9/13/2016	4	17.9
CBOE Volatility Index (VIX)	BUY	9/13/2016	11	17.8
CBOE Volatility Index (VIX)	BUY	9/13/2016	24	17.85
CBOE Volatility Index (VIX)	SELL	9/14/2016	-14	18.35
CBOE Volatility Index (VIX)	SELL	9/14/2016	-12	18.5
CBOE Volatility Index (VIX)	SELL	9/14/2016	-7	18.5
CBOE Volatility Index (VIX)	SELL	9/14/2016	-3	18.5
CBOE Volatility Index (VIX)	BUY	9/14/2016	2	18.4
CBOE Volatility Index (VIX)	BUY	9/14/2016	6	18.5
CBOE Volatility Index (VIX)	BUY	9/15/2016	1	17
CBOE Volatility Index (VIX)	BUY	9/15/2016	1	17.05
CBOE Volatility Index (VIX)	BUY	9/15/2016	2	17
CBOE Volatility Index (VIX)	SELL	9/16/2016	-11	16
CBOE Volatility Index (VIX)	SELL	9/16/2016	-8	16
CBOE Volatility Index (VIX)	SELL	9/16/2016	-7	16.05
CBOE Volatility Index (VIX)	SELL	9/16/2016	-6	16.15
CBOE Volatility Index (VIX)	SELL	9/16/2016	-4	16.15
CBOE Volatility Index (VIX)	SELL	9/16/2016	-3	16.15
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.5
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.6
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.55
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.55
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.55
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.55
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.55
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.55
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.6
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.6
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.65
CBOE Volatility Index (VIX)	BUY	9/19/2016	1	15.65
CBOE Volatility Index (VIX)	BUY	9/19/2016	2	15.6
CBOE Volatility Index (VIX)	BUY	9/19/2016	2	15.65
CBOE Volatility Index (VIX)	BUY	9/19/2016	3	15.95
CBOE Volatility Index (VIX)	BUY	9/19/2016	3	15.8
CBOE Volatility Index (VIX)	BUY	9/19/2016	4	15.45
CBOE Volatility Index (VIX)	BUY	9/19/2016	4	15.5
CBOE Volatility Index (VIX)	BUY	9/19/2016	4	16
CBOE Volatility Index (VIX)	BUY	9/19/2016	5	15.45
CBOE Volatility Index (VIX)	BUY	9/19/2016	6	15.9

CBOE Volatility Index (VIX)	BUY	9/19/2016	7	15.75
CBOE Volatility Index (VIX)	BUY	9/19/2016	7	15.9
CBOE Volatility Index (VIX)	BUY	9/19/2016	8	15.8
CBOE Volatility Index (VIX)	BUY	9/19/2016	11	15.85
CBOE Volatility Index (VIX)	BUY	9/19/2016	12	15.7
CBOE Volatility Index (VIX)	BUY	9/19/2016	14	15.65
CBOE Volatility Index (VIX)	SELL	9/19/2016	-20	17.2
CBOE Volatility Index (VIX)	SELL	9/19/2016	-15	17.25
CBOE Volatility Index (VIX)	SELL	9/19/2016	-9	17.3
CBOE Volatility Index (VIX)	SELL	9/19/2016	-8	17.4
CBOE Volatility Index (VIX)	SELL	9/19/2016	-6	17.35
CBOE Volatility Index (VIX)	SELL	9/19/2016	-6	17.35
CBOE Volatility Index (VIX)	SELL	9/19/2016	-5	17.45
CBOE Volatility Index (VIX)	SELL	9/19/2016	-4	17.5
CBOE Volatility Index (VIX)	SELL	9/19/2016	-4	17.15
CBOE Volatility Index (VIX)	SELL	9/19/2016	-3	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-3	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-3	17.3
CBOE Volatility Index (VIX)	SELL	9/19/2016	-2	17.2
CBOE Volatility Index (VIX)	SELL	9/19/2016	-2	17.05
CBOE Volatility Index (VIX)	SELL	9/19/2016	-2	17.05
CBOE Volatility Index (VIX)	SELL	9/19/2016	-2	17.15
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.05
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.15
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.05
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.1
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.4
CBOE Volatility Index (VIX)	SELL	9/19/2016	-1	17.15
CBOE Volatility Index (VIX)	BUY	9/19/2016	2	17.15
CBOE Volatility Index (VIX)	SELL	9/20/2016	-2	17.3
CBOE Volatility Index (VIX)	SELL	9/21/2016	-3	16
CBOE Volatility Index (VIX)	SELL	9/21/2016	-1	16.05
CBOE Volatility Index (VIX)	BUY	9/21/2016	1	15.95
CBOE Volatility Index (VIX)	SELL	9/22/2016	-1	15.35
CBOE Volatility Index (VIX)	SELL	9/22/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	9/22/2016	-1	15.4
CBOE Volatility Index (VIX)	SELL	9/23/2016	-2	15.55
CBOE Volatility Index (VIX)	SELL	9/23/2016	-1	15.5
CBOE Volatility Index (VIX)	SELL	9/23/2016	-1	15.55
CBOE Volatility Index (VIX)	SELL	9/26/2016	-1	16.3
CBOE Volatility Index (VIX)	BUY	9/26/2016	2	16.35

CBOE Volatility Index (VIX)	SELL	9/27/2016	-1	15.45
CBOE Volatility Index (VIX)	SELL	9/28/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	9/28/2016	-1	15.25
CBOE Volatility Index (VIX)	SELL	9/28/2016	-1	15.3
CBOE Volatility Index (VIX)	BUY	9/29/2016	1	16
CBOE Volatility Index (VIX)	SELL	10/3/2016	-1	15.45
CBOE Volatility Index (VIX)	BUY	10/3/2016	1	15.5
CBOE Volatility Index (VIX)	SELL	10/4/2016	-1	15.35
CBOE Volatility Index (VIX)	SELL	10/6/2016	-1	14.95
CBOE Volatility Index (VIX)	SELL	10/6/2016	-1	15
CBOE Volatility Index (VIX)	SELL	10/7/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	10/10/2016	-1	14.65
CBOE Volatility Index (VIX)	BUY	10/11/2016	1	15.8
CBOE Volatility Index (VIX)	BUY	10/11/2016	1	15.8
CBOE Volatility Index (VIX)	BUY	10/11/2016	1	15.85
CBOE Volatility Index (VIX)	BUY	10/12/2016	1	16.25
CBOE Volatility Index (VIX)	BUY	10/13/2016	1	17.1
CBOE Volatility Index (VIX)	BUY	10/13/2016	1	17.1
CBOE Volatility Index (VIX)	BUY	10/13/2016	3	17.05
CBOE Volatility Index (VIX)	BUY	10/13/2016	3	17.05
CBOE Volatility Index (VIX)	BUY	10/14/2016	2	16.7
CBOE Volatility Index (VIX)	BUY	10/14/2016	4	16.65
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.7
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.85
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.9
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.55
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.55
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.85
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	16.9
CBOE Volatility Index (VIX)	BUY	10/17/2016	2	16.6
CBOE Volatility Index (VIX)	BUY	10/17/2016	2	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	2	16.8
CBOE Volatility Index (VIX)	BUY	10/17/2016	3	16.6
CBOE Volatility Index (VIX)	BUY	10/17/2016	3	16.75

CBOE Volatility Index (VIX)	BUY	10/17/2016	4	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	5	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	6	16.65
CBOE Volatility Index (VIX)	BUY	10/17/2016	6	16.7
CBOE Volatility Index (VIX)	BUY	10/17/2016	8	16.75
CBOE Volatility Index (VIX)	BUY	10/17/2016	9	16.65
CBOE Volatility Index (VIX)	BUY	10/17/2016	15	16.6
CBOE Volatility Index (VIX)	BUY	10/17/2016	20	16.55
CBOE Volatility Index (VIX)	SELL	10/17/2016	-25	17.25
CBOE Volatility Index (VIX)	SELL	10/17/2016	-20	17.3
CBOE Volatility Index (VIX)	SELL	10/17/2016	-10	17.35
CBOE Volatility Index (VIX)	SELL	10/17/2016	-9	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-5	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-5	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-4	17.15
CBOE Volatility Index (VIX)	SELL	10/17/2016	-4	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-3	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-2	17.15
CBOE Volatility Index (VIX)	SELL	10/17/2016	-2	17.4
CBOE Volatility Index (VIX)	SELL	10/17/2016	-2	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-2	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-2	17.3
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/17/2016	-1	17.3
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	17.15
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	17.1
CBOE Volatility Index (VIX)	BUY	10/17/2016	1	17.15
CBOE Volatility Index (VIX)	BUY	10/17/2016	4	17.1
CBOE Volatility Index (VIX)	SELL	10/18/2016	-1	16.6
CBOE Volatility Index (VIX)	SELL	10/19/2016	-1	16.1
CBOE Volatility Index (VIX)	BUY	10/19/2016	1	16.1
CBOE Volatility Index (VIX)	BUY	10/19/2016	1	16.2
CBOE Volatility Index (VIX)	BUY	10/19/2016	2	16.15
CBOE Volatility Index (VIX)	SELL	10/20/2016	-3	15.75
CBOE Volatility Index (VIX)	SELL	10/20/2016	-2	15.75
CBOE Volatility Index (VIX)	SELL	10/20/2016	-2	15.75
CBOE Volatility Index (VIX)	SELL	10/21/2016	-4	15.5
CBOE Volatility Index (VIX)	SELL	10/24/2016	-5	14.95
CBOE Volatility Index (VIX)	SELL	10/24/2016	-1	14.9

CBOE Volatility Index (VIX)	SELL	10/24/2016	-1	14.95
CBOE Volatility Index (VIX)	SELL	10/25/2016	-1	15.2
CBOE Volatility Index (VIX)	BUY	10/26/2016	2	15.6
CBOE Volatility Index (VIX)	BUY	10/26/2016	2	15.65
CBOE Volatility Index (VIX)	BUY	10/28/2016	1	16.65
CBOE Volatility Index (VIX)	BUY	10/28/2016	1	16.6
CBOE Volatility Index (VIX)	BUY	10/28/2016	1	16.65
CBOE Volatility Index (VIX)	BUY	10/31/2016	3	17.2
CBOE Volatility Index (VIX)	BUY	10/31/2016	4	17.2
CBOE Volatility Index (VIX)	BUY	10/31/2016	5	17.25
CBOE Volatility Index (VIX)	BUY	10/31/2016	5	17.25
CBOE Volatility Index (VIX)	BUY	11/1/2016	1	17.8
CBOE Volatility Index (VIX)	BUY	11/1/2016	1	17.85
CBOE Volatility Index (VIX)	BUY	11/1/2016	9	17.85
CBOE Volatility Index (VIX)	BUY	11/1/2016	25	17.85
CBOE Volatility Index (VIX)	BUY	11/2/2016	1	18.55
CBOE Volatility Index (VIX)	BUY	11/2/2016	1	18.5
CBOE Volatility Index (VIX)	BUY	11/2/2016	2	18.5
CBOE Volatility Index (VIX)	BUY	11/2/2016	2	18.55
CBOE Volatility Index (VIX)	BUY	11/2/2016	2	18.55
CBOE Volatility Index (VIX)	BUY	11/2/2016	3	18.55
CBOE Volatility Index (VIX)	BUY	11/2/2016	10	18.55
CBOE Volatility Index (VIX)	BUY	11/2/2016	20	18.55
CBOE Volatility Index (VIX)	BUY	11/3/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	11/3/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	11/3/2016	1	19.8
CBOE Volatility Index (VIX)	BUY	11/3/2016	1	19.85
CBOE Volatility Index (VIX)	BUY	11/3/2016	2	19.85
CBOE Volatility Index (VIX)	BUY	11/3/2016	4	19.85
CBOE Volatility Index (VIX)	BUY	11/3/2016	5	19.85
CBOE Volatility Index (VIX)	BUY	11/3/2016	28	19.85
CBOE Volatility Index (VIX)	SELL	11/4/2016	-1	19.25
CBOE Volatility Index (VIX)	BUY	11/4/2016	1	19.25
CBOE Volatility Index (VIX)	BUY	11/4/2016	5	19.3
CBOE Volatility Index (VIX)	BUY	11/4/2016	6	19.3
CBOE Volatility Index (VIX)	BUY	11/7/2016	1	16.1
CBOE Volatility Index (VIX)	BUY	11/7/2016	1	16.05
CBOE Volatility Index (VIX)	BUY	11/7/2016	1	16.1
CBOE Volatility Index (VIX)	BUY	11/7/2016	2	16.05
CBOE Volatility Index (VIX)	BUY	11/8/2016	1	16
CBOE Volatility Index (VIX)	BUY	11/8/2016	2	15.9
CBOE Volatility Index (VIX)	BUY	11/8/2016	2	15.9
CBOE Volatility Index (VIX)	BUY	11/8/2016	2	15.95
CBOE Volatility Index (VIX)	SELL	11/9/2016	-28	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-6	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-5	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-2	14.85

CBOE Volatility Index (VIX)	SELL	11/9/2016	-2	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-1	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-1	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-1	14.85
CBOE Volatility Index (VIX)	SELL	11/9/2016	-1	14.85
CBOE Volatility Index (VIX)	SELL	11/10/2016	-16	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-9	15.35
CBOE Volatility Index (VIX)	SELL	11/10/2016	-9	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-4	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-3	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-2	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-2	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-2	15.35
CBOE Volatility Index (VIX)	SELL	11/10/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	11/10/2016	-1	15.3
CBOE Volatility Index (VIX)	SELL	11/11/2016	-14	14.85
CBOE Volatility Index (VIX)	SELL	11/11/2016	-9	14.8
CBOE Volatility Index (VIX)	SELL	11/11/2016	-8	14.9
CBOE Volatility Index (VIX)	SELL	11/11/2016	-8	14.8
CBOE Volatility Index (VIX)	SELL	11/11/2016	-3	14.9
CBOE Volatility Index (VIX)	SELL	11/11/2016	-3	14.8
CBOE Volatility Index (VIX)	SELL	11/11/2016	-2	14.85
CBOE Volatility Index (VIX)	SELL	11/11/2016	-2	14.9
CBOE Volatility Index (VIX)	SELL	11/11/2016	-1	14.75
CBOE Volatility Index (VIX)	SELL	11/11/2016	-1	14.8
CBOE Volatility Index (VIX)	SELL	11/11/2016	-1	14.8
CBOE Volatility Index (VIX)	BUY	11/14/2016	1	14.75
CBOE Volatility Index (VIX)	BUY	11/14/2016	1	14.85
CBOE Volatility Index (VIX)	BUY	11/14/2016	1	14.75
CBOE Volatility Index (VIX)	BUY	11/14/2016	1	14.75
CBOE Volatility Index (VIX)	BUY	11/14/2016	2	14.9
CBOE Volatility Index (VIX)	BUY	11/14/2016	2	14.95
CBOE Volatility Index (VIX)	BUY	11/14/2016	2	14.75
CBOE Volatility Index (VIX)	BUY	11/14/2016	3	14.6
CBOE Volatility Index (VIX)	BUY	11/14/2016	3	14.9
CBOE Volatility Index (VIX)	BUY	11/14/2016	3	15
CBOE Volatility Index (VIX)	BUY	11/14/2016	4	14.7
CBOE Volatility Index (VIX)	BUY	11/14/2016	8	14.8
CBOE Volatility Index (VIX)	BUY	11/14/2016	8	15
CBOE Volatility Index (VIX)	BUY	11/14/2016	9	14.7
CBOE Volatility Index (VIX)	BUY	11/14/2016	9	14.75
CBOE Volatility Index (VIX)	BUY	11/14/2016	9	14.9
CBOE Volatility Index (VIX)	BUY	11/14/2016	14	14.95
CBOE Volatility Index (VIX)	BUY	11/14/2016	16	14.65
CBOE Volatility Index (VIX)	SELL	11/14/2016	-18	16.05
CBOE Volatility Index (VIX)	SELL	11/14/2016	-16	16.1
CBOE Volatility Index (VIX)	SELL	11/14/2016	-13	16.25

CBOE Volatility Index (VIX)	SELL	11/14/2016	-12	16.3
CBOE Volatility Index (VIX)	SELL	11/14/2016	-10	16.15
CBOE Volatility Index (VIX)	SELL	11/14/2016	-9	16.2
CBOE Volatility Index (VIX)	SELL	11/14/2016	-6	16.15
CBOE Volatility Index (VIX)	SELL	11/14/2016	-6	16.35
CBOE Volatility Index (VIX)	SELL	11/14/2016	-3	16.35
CBOE Volatility Index (VIX)	SELL	11/14/2016	-2	16
CBOE Volatility Index (VIX)	SELL	11/14/2016	-2	16.05
CBOE Volatility Index (VIX)	SELL	11/14/2016	-1	15.95
CBOE Volatility Index (VIX)	SELL	11/14/2016	-1	16
CBOE Volatility Index (VIX)	SELL	11/14/2016	-1	16
CBOE Volatility Index (VIX)	SELL	11/14/2016	-1	16
CBOE Volatility Index (VIX)	SELL	11/14/2016	-1	16
CBOE Volatility Index (VIX)	SELL	11/14/2016	-1	16.4
CBOE Volatility Index (VIX)	BUY	11/14/2016	2	16
CBOE Volatility Index (VIX)	SELL	11/15/2016	-4	15.35
CBOE Volatility Index (VIX)	SELL	11/15/2016	-3	15.3
CBOE Volatility Index (VIX)	SELL	11/21/2016	-2	14.45
CBOE Volatility Index (VIX)	SELL	11/21/2016	-1	14.45
CBOE Volatility Index (VIX)	SELL	11/22/2016	-1	14.5
CBOE Volatility Index (VIX)	SELL	11/22/2016	-1	14.45
CBOE Volatility Index (VIX)	SELL	11/23/2016	-1	14.4
CBOE Volatility Index (VIX)	SELL	11/25/2016	-1	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2016	1	15.1
CBOE Volatility Index (VIX)	BUY	12/2/2016	2	15.1
CBOE Volatility Index (VIX)	SELL	12/5/2016	-1	13.55
CBOE Volatility Index (VIX)	SELL	12/5/2016	-1	13.5
CBOE Volatility Index (VIX)	SELL	12/5/2016	-1	13.55
CBOE Volatility Index (VIX)	SELL	12/6/2016	-1	13.2
CBOE Volatility Index (VIX)	SELL	12/6/2016	-1	13.15
CBOE Volatility Index (VIX)	SELL	12/6/2016	-1	13.2
CBOE Volatility Index (VIX)	SELL	12/7/2016	-1	13.4
CBOE Volatility Index (VIX)	SELL	12/7/2016	-1	13.35
CBOE Volatility Index (VIX)	SELL	12/7/2016	-1	13.4
CBOE Volatility Index (VIX)	SELL	12/8/2016	-1	13.35
CBOE Volatility Index (VIX)	SELL	12/8/2016	-1	13.4
CBOE Volatility Index (VIX)	SELL	12/8/2016	-1	13.35
CBOE Volatility Index (VIX)	SELL	12/9/2016	-1	13.05
CBOE Volatility Index (VIX)	BUY	12/9/2016	1	13.1
CBOE Volatility Index (VIX)	SELL	12/12/2016	-1	13.45
CBOE Volatility Index (VIX)	SELL	12/12/2016	-1	13.45
CBOE Volatility Index (VIX)	BUY	12/13/2016	1	13.3
CBOE Volatility Index (VIX)	BUY	12/14/2016	1	13.4
CBOE Volatility Index (VIX)	BUY	12/14/2016	1	13.45
CBOE Volatility Index (VIX)	SELL	12/15/2016	-2	13
CBOE Volatility Index (VIX)	SELL	12/15/2016	-1	13
CBOE Volatility Index (VIX)	SELL	12/16/2016	-1	12.8

CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	1	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	2	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	2	12.2
CBOE Volatility Index (VIX)	BUY	12/19/2016	3	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	3	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	4	12.15
CBOE Volatility Index (VIX)	BUY	12/19/2016	6	12.1
CBOE Volatility Index (VIX)	BUY	12/19/2016	6	12.1
CBOE Volatility Index (VIX)	BUY	12/19/2016	9	12.1
CBOE Volatility Index (VIX)	BUY	12/19/2016	10	12.05
CBOE Volatility Index (VIX)	BUY	12/19/2016	12	12.1
CBOE Volatility Index (VIX)	BUY	12/19/2016	13	12.1
CBOE Volatility Index (VIX)	BUY	12/19/2016	16	12.05
CBOE Volatility Index (VIX)	BUY	12/19/2016	18	12.05
CBOE Volatility Index (VIX)	SELL	12/19/2016	-48	14.6
CBOE Volatility Index (VIX)	SELL	12/19/2016	-21	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-18	14.65
CBOE Volatility Index (VIX)	SELL	12/19/2016	-15	14.6
CBOE Volatility Index (VIX)	SELL	12/19/2016	-6	14.65
CBOE Volatility Index (VIX)	SELL	12/19/2016	-4	14.7
CBOE Volatility Index (VIX)	SELL	12/19/2016	-2	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-2	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-2	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-2	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55

CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55
CBOE Volatility Index (VIX)	SELL	12/19/2016	-1	14.55
CBOE Volatility Index (VIX)	BUY	12/19/2016	2	14.55
CBOE Volatility Index (VIX)	BUY	12/19/2016	2	14.55
CBOE Volatility Index (VIX)	BUY	12/20/2016	1	14.25
CBOE Volatility Index (VIX)	BUY	12/20/2016	1	14.3
CBOE Volatility Index (VIX)	BUY	12/21/2016	1	14.05
CBOE Volatility Index (VIX)	BUY	12/21/2016	2	14.05
CBOE Volatility Index (VIX)	SELL	12/22/2016	-1	14.3
CBOE Volatility Index (VIX)	BUY	12/22/2016	1	14.3
CBOE Volatility Index (VIX)	BUY	12/23/2016	1	14.4
CBOE Volatility Index (VIX)	BUY	12/23/2016	1	14.4
CBOE Volatility Index (VIX)	BUY	12/29/2016	1	14.85
CBOE Volatility Index (VIX)	BUY	12/30/2016	2	15.15
CBOE Volatility Index (VIX)	SELL	1/3/2017	-1	13.75
CBOE Volatility Index (VIX)	SELL	1/3/2017	-1	13.75
CBOE Volatility Index (VIX)	SELL	1/4/2017	-2	13.15
CBOE Volatility Index (VIX)	SELL	1/4/2017	-1	13.15
CBOE Volatility Index (VIX)	SELL	1/5/2017	-2	13
CBOE Volatility Index (VIX)	SELL	1/5/2017	-1	13
CBOE Volatility Index (VIX)	SELL	1/6/2017	-2	12.85
CBOE Volatility Index (VIX)	SELL	1/6/2017	-1	12.85
CBOE Volatility Index (VIX)	SELL	1/6/2017	-1	12.85
CBOE Volatility Index (VIX)	SELL	1/9/2017	-2	12.9
CBOE Volatility Index (VIX)	SELL	1/10/2017	-2	12.85
CBOE Volatility Index (VIX)	SELL	1/12/2017	-2	12.45
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.35
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.4
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.35
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.4
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.4
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.4
CBOE Volatility Index (VIX)	BUY	1/13/2017	1	12.45
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	12.4
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	12.4
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	12.45
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	12.45
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	12.45
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	12.45
CBOE Volatility Index (VIX)	BUY	1/13/2017	4	12.35
CBOE Volatility Index (VIX)	BUY	1/13/2017	6	12.3
CBOE Volatility Index (VIX)	BUY	1/13/2017	15	12.25
CBOE Volatility Index (VIX)	BUY	1/13/2017	18	12.35

CBOE Volatility Index (VIX)	BUY	1/13/2017	21	12.25
CBOE Volatility Index (VIX)	BUY	1/13/2017	48	12.3
CBOE Volatility Index (VIX)	SELL	1/13/2017	-71	14.3
CBOE Volatility Index (VIX)	SELL	1/13/2017	-21	14.35
CBOE Volatility Index (VIX)	SELL	1/13/2017	-12	14.3
CBOE Volatility Index (VIX)	SELL	1/13/2017	-7	14.25
CBOE Volatility Index (VIX)	SELL	1/13/2017	-3	14.4
CBOE Volatility Index (VIX)	SELL	1/13/2017	-3	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-2	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-2	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-2	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-2	14.25
CBOE Volatility Index (VIX)	SELL	1/13/2017	-2	14.25
CBOE Volatility Index (VIX)	SELL	1/13/2017	-1	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-1	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-1	14.2
CBOE Volatility Index (VIX)	SELL	1/13/2017	-1	14.25
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	14.25
CBOE Volatility Index (VIX)	BUY	1/13/2017	2	14.25
CBOE Volatility Index (VIX)	BUY	1/17/2017	1	14.15
CBOE Volatility Index (VIX)	BUY	1/17/2017	2	14.15
CBOE Volatility Index (VIX)	BUY	1/18/2017	1	14.2
CBOE Volatility Index (VIX)	BUY	1/18/2017	1	14.25
CBOE Volatility Index (VIX)	BUY	1/18/2017	3	14.2
CBOE Volatility Index (VIX)	BUY	1/19/2017	2	14.25
CBOE Volatility Index (VIX)	SELL	1/20/2017	-1	13.75
CBOE Volatility Index (VIX)	SELL	1/20/2017	-1	13.8
CBOE Volatility Index (VIX)	BUY	1/20/2017	1	13.8
CBOE Volatility Index (VIX)	SELL	1/23/2017	-1	13.6
CBOE Volatility Index (VIX)	SELL	1/24/2017	-1	13
CBOE Volatility Index (VIX)	SELL	1/24/2017	-1	13
CBOE Volatility Index (VIX)	SELL	1/24/2017	-1	13
CBOE Volatility Index (VIX)	SELL	1/25/2017	-2	12.7
CBOE Volatility Index (VIX)	SELL	1/25/2017	-1	12.7
CBOE Volatility Index (VIX)	SELL	1/26/2017	-1	12.65
CBOE Volatility Index (VIX)	SELL	1/26/2017	-1	12.7
CBOE Volatility Index (VIX)	SELL	1/26/2017	-1	12.65
CBOE Volatility Index (VIX)	SELL	1/26/2017	-1	12.7
CBOE Volatility Index (VIX)	SELL	1/30/2017	-2	12.85
CBOE Volatility Index (VIX)	SELL	2/7/2017	-2	12.55
CBOE Volatility Index (VIX)	BUY	2/8/2017	2	12.6
CBOE Volatility Index (VIX)	SELL	2/9/2017	-2	12
CBOE Volatility Index (VIX)	SELL	2/10/2017	-1	11.7
CBOE Volatility Index (VIX)	SELL	2/10/2017	-1	11.75
CBOE Volatility Index (VIX)	SELL	2/10/2017	-1	11.7
CBOE Volatility Index (VIX)	SELL	2/10/2017	-1	11.75
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.55

CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.55
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.55
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.55
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.55
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	1	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	2	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	2	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	2	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	2	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	2	11.6
CBOE Volatility Index (VIX)	BUY	2/13/2017	3	11.55
CBOE Volatility Index (VIX)	BUY	2/13/2017	7	11.5
CBOE Volatility Index (VIX)	BUY	2/13/2017	12	11.5
CBOE Volatility Index (VIX)	BUY	2/13/2017	21	11.55
CBOE Volatility Index (VIX)	BUY	2/13/2017	71	11.55
CBOE Volatility Index (VIX)	SELL	2/13/2017	-30	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-29	13.05
CBOE Volatility Index (VIX)	SELL	2/13/2017	-28	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-26	13.05
CBOE Volatility Index (VIX)	SELL	2/13/2017	-10	13.05
CBOE Volatility Index (VIX)	SELL	2/13/2017	-2	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-2	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-2	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-2	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-2	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	SELL	2/13/2017	-1	13
CBOE Volatility Index (VIX)	BUY	2/13/2017	2	13.05
CBOE Volatility Index (VIX)	BUY	2/15/2017	1	12.9
CBOE Volatility Index (VIX)	BUY	2/15/2017	2	12.9
CBOE Volatility Index (VIX)	BUY	2/16/2017	1	13
CBOE Volatility Index (VIX)	BUY	2/17/2017	2	13.1
CBOE Volatility Index (VIX)	BUY	2/17/2017	2	13.1
CBOE Volatility Index (VIX)	BUY	2/23/2017	1	13.5
CBOE Volatility Index (VIX)	BUY	2/24/2017	1	13.35
CBOE Volatility Index (VIX)	BUY	2/24/2017	1	13.35

CBOE Volatility Index (VIX)	BUY	2/27/2017	1	13.3
CBOE Volatility Index (VIX)	SELL	3/3/2017	-2	12.8
CBOE Volatility Index (VIX)	SELL	3/3/2017	-1	12.8
CBOE Volatility Index (VIX)	SELL	3/6/2017	-1	12.65
CBOE Volatility Index (VIX)	SELL	3/6/2017	-1	12.6
CBOE Volatility Index (VIX)	SELL	3/6/2017	-1	12.65
CBOE Volatility Index (VIX)	SELL	3/8/2017	-1	12.7
CBOE Volatility Index (VIX)	SELL	3/9/2017	-1	12.75
CBOE Volatility Index (VIX)	SELL	3/13/2017	-1	12.1
CBOE Volatility Index (VIX)	SELL	3/13/2017	-1	12.1
CBOE Volatility Index (VIX)	SELL	3/14/2017	-1	12.6
CBOE Volatility Index (VIX)	SELL	3/14/2017	-1	12.65
CBOE Volatility Index (VIX)	BUY	3/14/2017	1	12.15
CBOE Volatility Index (VIX)	BUY	3/14/2017	1	12.15
CBOE Volatility Index (VIX)	SELL	3/15/2017	-1	12.5
CBOE Volatility Index (VIX)	SELL	3/15/2017	-1	12.5
CBOE Volatility Index (VIX)	BUY	3/15/2017	1	12.55
CBOE Volatility Index (VIX)	BUY	3/15/2017	1	12.55
CBOE Volatility Index (VIX)	SELL	3/16/2017	-2	11.9
CBOE Volatility Index (VIX)	SELL	3/17/2017	-2	11.75
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	2	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	2	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	2	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	10	11.8
CBOE Volatility Index (VIX)	BUY	3/20/2017	26	11.75
CBOE Volatility Index (VIX)	BUY	3/20/2017	28	11.65
CBOE Volatility Index (VIX)	BUY	3/20/2017	29	11.7
CBOE Volatility Index (VIX)	BUY	3/20/2017	30	11.7
CBOE Volatility Index (VIX)	SELL	3/20/2017	-23	13.1
CBOE Volatility Index (VIX)	SELL	3/20/2017	-19	13.15
CBOE Volatility Index (VIX)	SELL	3/20/2017	-12	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-8	13.1
CBOE Volatility Index (VIX)	SELL	3/20/2017	-6	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-6	13.05
CBOE Volatility Index (VIX)	SELL	3/20/2017	-5	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-5	13.1
CBOE Volatility Index (VIX)	SELL	3/20/2017	-4	13.05
CBOE Volatility Index (VIX)	SELL	3/20/2017	-4	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-4	13

CBOE Volatility Index (VIX)	SELL	3/20/2017	-4	13.05
CBOE Volatility Index (VIX)	SELL	3/20/2017	-3	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-3	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-3	13.1
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-2	13.05
CBOE Volatility Index (VIX)	SELL	3/20/2017	-1	13.15
CBOE Volatility Index (VIX)	SELL	3/20/2017	-1	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-1	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-1	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-1	13
CBOE Volatility Index (VIX)	SELL	3/20/2017	-1	13
CBOE Volatility Index (VIX)	BUY	3/20/2017	2	13.15
CBOE Volatility Index (VIX)	BUY	3/21/2017	2	13.75
CBOE Volatility Index (VIX)	BUY	3/21/2017	2	13.75
CBOE Volatility Index (VIX)	BUY	3/22/2017	2	13.9
CBOE Volatility Index (VIX)	BUY	3/22/2017	4	13.9
CBOE Volatility Index (VIX)	BUY	3/23/2017	2	14.3
CBOE Volatility Index (VIX)	BUY	3/23/2017	2	14.3
CBOE Volatility Index (VIX)	BUY	3/24/2017	2	13.9
CBOE Volatility Index (VIX)	SELL	3/28/2017	-2	12.9
CBOE Volatility Index (VIX)	SELL	3/28/2017	-1	12.9
CBOE Volatility Index (VIX)	SELL	3/29/2017	-2	12.9
CBOE Volatility Index (VIX)	SELL	3/29/2017	-1	12.9
CBOE Volatility Index (VIX)	SELL	3/30/2017	-2	12.75
CBOE Volatility Index (VIX)	SELL	3/30/2017	-1	12.75
CBOE Volatility Index (VIX)	SELL	3/31/2017	-1	13.25
CBOE Volatility Index (VIX)	BUY	3/31/2017	2	13.3
CBOE Volatility Index (VIX)	BUY	4/4/2017	2	13.2
CBOE Volatility Index (VIX)	BUY	4/5/2017	1	13.9
CBOE Volatility Index (VIX)	BUY	4/5/2017	1	13.95
CBOE Volatility Index (VIX)	BUY	4/7/2017	1	14.1
CBOE Volatility Index (VIX)	BUY	4/7/2017	2	14.1
CBOE Volatility Index (VIX)	BUY	4/10/2017	1	15
CBOE Volatility Index (VIX)	BUY	4/10/2017	5	15
CBOE Volatility Index (VIX)	BUY	4/11/2017	1	16.1
CBOE Volatility Index (VIX)	BUY	4/11/2017	3	16.15
CBOE Volatility Index (VIX)	BUY	4/11/2017	4	16.15

CBOE Volatility Index (VIX)	BUY	4/12/2017	3	16.2
CBOE Volatility Index (VIX)	BUY	4/12/2017	12	16.2
CBOE Volatility Index (VIX)	BUY	4/13/2017	2	16.3
CBOE Volatility Index (VIX)	BUY	4/13/2017	6	16.3
CBOE Volatility Index (VIX)	BUY	4/13/2017	6	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2017	1	15.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	1	15.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	1	15.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	1	15.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	1	15.4
CBOE Volatility Index (VIX)	BUY	4/17/2017	2	15.4
CBOE Volatility Index (VIX)	BUY	4/17/2017	2	15.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	2	15.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	3	15.2
CBOE Volatility Index (VIX)	BUY	4/17/2017	4	15.1
CBOE Volatility Index (VIX)	BUY	4/17/2017	4	15.15
CBOE Volatility Index (VIX)	BUY	4/17/2017	5	15.15
CBOE Volatility Index (VIX)	BUY	4/17/2017	8	15.3
CBOE Volatility Index (VIX)	BUY	4/17/2017	19	15.3
CBOE Volatility Index (VIX)	BUY	4/17/2017	23	15.25
CBOE Volatility Index (VIX)	SELL	4/17/2017	-27	14.55
CBOE Volatility Index (VIX)	SELL	4/17/2017	-21	14.5
CBOE Volatility Index (VIX)	SELL	4/17/2017	-9	14.4
CBOE Volatility Index (VIX)	SELL	4/17/2017	-8	14.45
CBOE Volatility Index (VIX)	SELL	4/17/2017	-5	14.6
CBOE Volatility Index (VIX)	SELL	4/17/2017	-4	14.5
CBOE Volatility Index (VIX)	SELL	4/17/2017	-3	14.5
CBOE Volatility Index (VIX)	BUY	4/17/2017	4	14.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	8	14.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	9	14.35
CBOE Volatility Index (VIX)	BUY	4/17/2017	21	14.35
CBOE Volatility Index (VIX)	BUY	4/18/2017	1	14.3
CBOE Volatility Index (VIX)	BUY	4/18/2017	3	14.3
CBOE Volatility Index (VIX)	BUY	4/18/2017	3	14.3
CBOE Volatility Index (VIX)	BUY	4/18/2017	5	14.3
CBOE Volatility Index (VIX)	BUY	4/18/2017	27	14.3
CBOE Volatility Index (VIX)	SELL	4/19/2017	-1	14.55
CBOE Volatility Index (VIX)	BUY	4/19/2017	38	14.6
CBOE Volatility Index (VIX)	SELL	4/20/2017	-38	14.25
CBOE Volatility Index (VIX)	SELL	4/20/2017	-7	14.25
CBOE Volatility Index (VIX)	SELL	4/20/2017	-3	14.25
CBOE Volatility Index (VIX)	SELL	4/21/2017	-1	14.25
CBOE Volatility Index (VIX)	SELL	4/24/2017	-32	12.6
CBOE Volatility Index (VIX)	SELL	4/24/2017	-12	12.6
CBOE Volatility Index (VIX)	SELL	4/24/2017	-11	12.6
CBOE Volatility Index (VIX)	SELL	4/25/2017	-6	12.4
CBOE Volatility Index (VIX)	SELL	4/25/2017	-3	12.4

CBOE Volatility Index (VIX)	SELL	4/26/2017	-45	12.35
CBOE Volatility Index (VIX)	SELL	4/26/2017	-3	12.35
CBOE Volatility Index (VIX)	SELL	4/26/2017	-3	12.35
CBOE Volatility Index (VIX)	SELL	4/27/2017	-6	12.3
CBOE Volatility Index (VIX)	SELL	4/28/2017	-4	12.25
CBOE Volatility Index (VIX)	SELL	5/1/2017	-2	11.8
CBOE Volatility Index (VIX)	SELL	5/1/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	5/1/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	5/4/2017	-2	11.7
CBOE Volatility Index (VIX)	SELL	5/5/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	5/8/2017	-1	11.4
CBOE Volatility Index (VIX)	SELL	5/9/2017	-1	11.4
CBOE Volatility Index (VIX)	SELL	5/9/2017	-1	11.4
CBOE Volatility Index (VIX)	SELL	5/10/2017	-1	11.5
CBOE Volatility Index (VIX)	SELL	5/10/2017	-1	11.5
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	10.9
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	1	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	2	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	2	11.05
CBOE Volatility Index (VIX)	BUY	5/15/2017	3	10.95
CBOE Volatility Index (VIX)	BUY	5/15/2017	3	10.95
CBOE Volatility Index (VIX)	BUY	5/15/2017	3	11
CBOE Volatility Index (VIX)	BUY	5/15/2017	4	11
CBOE Volatility Index (VIX)	BUY	5/15/2017	6	10.95
CBOE Volatility Index (VIX)	BUY	5/15/2017	6	11
CBOE Volatility Index (VIX)	BUY	5/15/2017	7	10.9
CBOE Volatility Index (VIX)	BUY	5/15/2017	11	10.95
CBOE Volatility Index (VIX)	BUY	5/15/2017	12	10.95
CBOE Volatility Index (VIX)	BUY	5/15/2017	32	10.9
CBOE Volatility Index (VIX)	BUY	5/15/2017	45	10.95
CBOE Volatility Index (VIX)	SELL	5/15/2017	-47	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-44	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-15	12.2
CBOE Volatility Index (VIX)	SELL	5/15/2017	-10	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-7	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-6	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-5	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-2	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-2	12.15
CBOE Volatility Index (VIX)	SELL	5/15/2017	-1	12.15

[illegible]

CBOE Volatility Index (VIX)	BUY	6/19/2017	1	10.95
CBOE Volatility Index (VIX)	BUY	6/19/2017	2	10.95
CBOE Volatility Index (VIX)	BUY	6/19/2017	2	10.95
CBOE Volatility Index (VIX)	BUY	6/19/2017	4	10.9
CBOE Volatility Index (VIX)	BUY	6/19/2017	6	10.7
CBOE Volatility Index (VIX)	BUY	6/19/2017	7	10.9
CBOE Volatility Index (VIX)	BUY	6/19/2017	8	10.9
CBOE Volatility Index (VIX)	BUY	6/19/2017	10	10.75
CBOE Volatility Index (VIX)	BUY	6/19/2017	11	10.9
CBOE Volatility Index (VIX)	BUY	6/19/2017	15	10.75
CBOE Volatility Index (VIX)	BUY	6/19/2017	15	10.85
CBOE Volatility Index (VIX)	BUY	6/19/2017	28	10.8
CBOE Volatility Index (VIX)	BUY	6/19/2017	34	10.85
CBOE Volatility Index (VIX)	SELL	6/19/2017	-51	11.95
CBOE Volatility Index (VIX)	SELL	6/19/2017	-48	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-15	12
CBOE Volatility Index (VIX)	SELL	6/19/2017	-14	11.95
CBOE Volatility Index (VIX)	SELL	6/19/2017	-6	12
CBOE Volatility Index (VIX)	SELL	6/19/2017	-2	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-2	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-2	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-2	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	6/19/2017	-1	11.9
CBOE Volatility Index (VIX)	BUY	6/19/2017	2	12.15
CBOE Volatility Index (VIX)	BUY	6/20/2017	1	12.15
CBOE Volatility Index (VIX)	BUY	6/20/2017	2	12.15
CBOE Volatility Index (VIX)	BUY	6/21/2017	1	12.2
CBOE Volatility Index (VIX)	BUY	6/21/2017	1	12.2
CBOE Volatility Index (VIX)	SELL	6/22/2017	-1	12
CBOE Volatility Index (VIX)	BUY	6/23/2017	1	11.85
CBOE Volatility Index (VIX)	SELL	6/26/2017	-1	11.6
CBOE Volatility Index (VIX)	SELL	6/26/2017	-1	11.6
CBOE Volatility Index (VIX)	BUY	6/27/2017	1	12.1
CBOE Volatility Index (VIX)	SELL	6/28/2017	-2	11.65
CBOE Volatility Index (VIX)	BUY	6/29/2017	1	12.05
CBOE Volatility Index (VIX)	BUY	6/29/2017	1	12.1
CBOE Volatility Index (VIX)	BUY	7/3/2017	1	12.55
CBOE Volatility Index (VIX)	BUY	7/3/2017	2	12.55

CBOE Volatility Index (VIX)	BUY	7/5/2017	1	12.35
CBOE Volatility Index (VIX)	BUY	7/6/2017	1	13.05
CBOE Volatility Index (VIX)	BUY	7/6/2017	2	13.05
CBOE Volatility Index (VIX)	SELL	7/11/2017	-2	12.15
CBOE Volatility Index (VIX)	SELL	7/12/2017	-2	11.5
CBOE Volatility Index (VIX)	SELL	7/12/2017	-1	11.5
CBOE Volatility Index (VIX)	SELL	7/13/2017	-1	11.05
CBOE Volatility Index (VIX)	SELL	7/13/2017	-1	11.1
CBOE Volatility Index (VIX)	SELL	7/13/2017	-1	11.05
CBOE Volatility Index (VIX)	SELL	7/13/2017	-1	11.1
CBOE Volatility Index (VIX)	SELL	7/14/2017	-4	10.6
CBOE Volatility Index (VIX)	SELL	7/14/2017	-1	10.55
CBOE Volatility Index (VIX)	SELL	7/14/2017	-1	10.6
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	1	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	2	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	2	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	2	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	4	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	6	10.45
CBOE Volatility Index (VIX)	BUY	7/17/2017	14	10.4
CBOE Volatility Index (VIX)	BUY	7/17/2017	15	10.5
CBOE Volatility Index (VIX)	BUY	7/17/2017	48	10.4
CBOE Volatility Index (VIX)	BUY	7/17/2017	51	10.45
CBOE Volatility Index (VIX)	SELL	7/17/2017	-33	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-16	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-16	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-16	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-13	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-10	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-10	11.9
CBOE Volatility Index (VIX)	SELL	7/17/2017	-7	11.9
CBOE Volatility Index (VIX)	SELL	7/17/2017	-6	11.9
CBOE Volatility Index (VIX)	SELL	7/17/2017	-6	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-3	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-3	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-2	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8

CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.8
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	7/17/2017	-1	11.9
CBOE Volatility Index (VIX)	BUY	7/18/2017	1	11.75
CBOE Volatility Index (VIX)	BUY	7/18/2017	1	11.8
CBOE Volatility Index (VIX)	BUY	7/19/2017	2	11.55
CBOE Volatility Index (VIX)	SELL	7/21/2017	-2	11.45
CBOE Volatility Index (VIX)	BUY	7/21/2017	1	11.5
CBOE Volatility Index (VIX)	SELL	7/25/2017	-1	11.15
CBOE Volatility Index (VIX)	SELL	7/26/2017	-1	11.25
CBOE Volatility Index (VIX)	SELL	7/26/2017	-1	11.25
CBOE Volatility Index (VIX)	BUY	7/27/2017	1	11.45
CBOE Volatility Index (VIX)	SELL	8/2/2017	-1	11.2
CBOE Volatility Index (VIX)	BUY	8/3/2017	1	11.35
CBOE Volatility Index (VIX)	SELL	8/7/2017	-1	11.05
CBOE Volatility Index (VIX)	BUY	8/8/2017	1	11.55
CBOE Volatility Index (VIX)	BUY	8/9/2017	1	11.7
CBOE Volatility Index (VIX)	BUY	8/10/2017	1	15.5
CBOE Volatility Index (VIX)	BUY	8/10/2017	6	15.55
CBOE Volatility Index (VIX)	BUY	8/10/2017	16	15.5
CBOE Volatility Index (VIX)	BUY	8/10/2017	16	15.55
CBOE Volatility Index (VIX)	BUY	8/10/2017	16	15.55
CBOE Volatility Index (VIX)	BUY	8/11/2017	1	15.35
CBOE Volatility Index (VIX)	BUY	8/11/2017	1	15.35
CBOE Volatility Index (VIX)	BUY	8/11/2017	3	15.45
CBOE Volatility Index (VIX)	BUY	8/11/2017	10	15.4
CBOE Volatility Index (VIX)	BUY	8/11/2017	13	15.45
CBOE Volatility Index (VIX)	BUY	8/11/2017	33	15.4
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.3
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.35
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.4
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.6
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.7
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.4
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.6
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.6
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	12.6
CBOE Volatility Index (VIX)	BUY	8/14/2017	2	12.55

CBOE Volatility Index (VIX)	BUY	8/14/2017	3	12.4
CBOE Volatility Index (VIX)	BUY	8/14/2017	6	12.55
CBOE Volatility Index (VIX)	BUY	8/14/2017	7	12.45
CBOE Volatility Index (VIX)	BUY	8/14/2017	10	12.5
CBOE Volatility Index (VIX)	SELL	8/14/2017	-9	13.45
CBOE Volatility Index (VIX)	SELL	8/14/2017	-8	13.5
CBOE Volatility Index (VIX)	SELL	8/14/2017	-6	13.35
CBOE Volatility Index (VIX)	SELL	8/14/2017	-4	13.55
CBOE Volatility Index (VIX)	SELL	8/14/2017	-4	13.5
CBOE Volatility Index (VIX)	SELL	8/14/2017	-2	13.25
CBOE Volatility Index (VIX)	SELL	8/14/2017	-2	13.4
CBOE Volatility Index (VIX)	SELL	8/14/2017	-1	13.3
CBOE Volatility Index (VIX)	SELL	8/14/2017	-1	13.45
CBOE Volatility Index (VIX)	BUY	8/14/2017	1	13.25
CBOE Volatility Index (VIX)	BUY	8/14/2017	2	13.25
CBOE Volatility Index (VIX)	BUY	8/14/2017	6	13.25
CBOE Volatility Index (VIX)	SELL	8/15/2017	-20	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-5	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-5	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-4	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-4	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-3	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-1	13.15
CBOE Volatility Index (VIX)	SELL	8/15/2017	-1	13.15
CBOE Volatility Index (VIX)	BUY	8/15/2017	2	13.2
CBOE Volatility Index (VIX)	SELL	8/16/2017	-31	13
CBOE Volatility Index (VIX)	SELL	8/16/2017	-5	13
CBOE Volatility Index (VIX)	SELL	8/16/2017	-5	13
CBOE Volatility Index (VIX)	SELL	8/16/2017	-2	13
CBOE Volatility Index (VIX)	SELL	8/16/2017	-1	13
CBOE Volatility Index (VIX)	BUY	8/16/2017	1	13.05
CBOE Volatility Index (VIX)	BUY	8/17/2017	4	15.05
CBOE Volatility Index (VIX)	BUY	8/17/2017	4	15.1
CBOE Volatility Index (VIX)	BUY	8/17/2017	8	15.1
CBOE Volatility Index (VIX)	BUY	8/17/2017	9	15.05
CBOE Volatility Index (VIX)	BUY	8/17/2017	20	15.1
CBOE Volatility Index (VIX)	SELL	8/18/2017	-1	14.95
CBOE Volatility Index (VIX)	BUY	8/18/2017	3	15
CBOE Volatility Index (VIX)	BUY	8/21/2017	1	14.2
CBOE Volatility Index (VIX)	BUY	8/21/2017	5	14.2
CBOE Volatility Index (VIX)	SELL	8/22/2017	-40	12.95
CBOE Volatility Index (VIX)	SELL	8/22/2017	-8	12.95
CBOE Volatility Index (VIX)	SELL	8/22/2017	-3	12.95
CBOE Volatility Index (VIX)	SELL	8/23/2017	-4	13.55
CBOE Volatility Index (VIX)	BUY	8/23/2017	1	13.6
CBOE Volatility Index (VIX)	SELL	8/24/2017	-9	13.45
CBOE Volatility Index (VIX)	SELL	8/25/2017	-5	13.05

CBOE Volatility Index (VIX)	SELL	8/25/2017	-3	13.05
CBOE Volatility Index (VIX)	SELL	8/28/2017	-1	13
CBOE Volatility Index (VIX)	SELL	8/29/2017	-2	13.15
CBOE Volatility Index (VIX)	BUY	8/29/2017	5	13.2
CBOE Volatility Index (VIX)	SELL	8/30/2017	-6	13.2
CBOE Volatility Index (VIX)	SELL	8/30/2017	-1	13.2
CBOE Volatility Index (VIX)	BUY	8/31/2017	4	12.65
CBOE Volatility Index (VIX)	SELL	9/1/2017	-2	12.6
CBOE Volatility Index (VIX)	BUY	9/1/2017	1	12.65
CBOE Volatility Index (VIX)	BUY	9/1/2017	4	12.65
CBOE Volatility Index (VIX)	BUY	9/5/2017	5	13.25
CBOE Volatility Index (VIX)	BUY	9/6/2017	2	13.2
CBOE Volatility Index (VIX)	SELL	9/11/2017	-2	12.05
CBOE Volatility Index (VIX)	SELL	9/12/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	9/12/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	9/12/2017	-1	11.85
CBOE Volatility Index (VIX)	SELL	9/12/2017	-1	11.9
CBOE Volatility Index (VIX)	SELL	9/13/2017	-4	11.5
CBOE Volatility Index (VIX)	SELL	9/13/2017	-1	11.5
CBOE Volatility Index (VIX)	SELL	9/14/2017	-1	11.45
CBOE Volatility Index (VIX)	SELL	9/14/2017	-1	11.45
CBOE Volatility Index (VIX)	SELL	9/15/2017	-5	11.1
CBOE Volatility Index (VIX)	SELL	9/15/2017	-2	11.1
CBOE Volatility Index (VIX)	SELL	9/15/2017	-2	11.1
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.6
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	1	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	2	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	2	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	2	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	2	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	2	10.75
CBOE Volatility Index (VIX)	BUY	9/18/2017	3	10.6
CBOE Volatility Index (VIX)	BUY	9/18/2017	3	10.65
CBOE Volatility Index (VIX)	BUY	9/18/2017	4	10.65
CBOE Volatility Index (VIX)	BUY	9/18/2017	4	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	5	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	5	10.6
CBOE Volatility Index (VIX)	BUY	9/18/2017	5	10.7
CBOE Volatility Index (VIX)	BUY	9/18/2017	6	10.7

CBOE Volatility Index (VIX)	BUY	9/18/2017	8	10.6
CBOE Volatility Index (VIX)	BUY	9/18/2017	9	10.65
CBOE Volatility Index (VIX)	BUY	9/18/2017	31	10.55
CBOE Volatility Index (VIX)	BUY	9/18/2017	40	10.65
CBOE Volatility Index (VIX)	SELL	9/18/2017	-52	12.35
CBOE Volatility Index (VIX)	SELL	9/18/2017	-35	12.4
CBOE Volatility Index (VIX)	SELL	9/18/2017	-10	12.3
CBOE Volatility Index (VIX)	SELL	9/18/2017	-10	12.45
CBOE Volatility Index (VIX)	SELL	9/18/2017	-9	12.4
CBOE Volatility Index (VIX)	SELL	9/18/2017	-7	12.25
CBOE Volatility Index (VIX)	SELL	9/18/2017	-6	12.25
CBOE Volatility Index (VIX)	SELL	9/18/2017	-5	12.35
CBOE Volatility Index (VIX)	SELL	9/18/2017	-4	12.3
CBOE Volatility Index (VIX)	SELL	9/18/2017	-3	12.2
CBOE Volatility Index (VIX)	SELL	9/18/2017	-2	12.2
CBOE Volatility Index (VIX)	SELL	9/18/2017	-2	12.2
CBOE Volatility Index (VIX)	SELL	9/18/2017	-1	12.25
CBOE Volatility Index (VIX)	SELL	9/18/2017	-1	12.3
CBOE Volatility Index (VIX)	SELL	9/18/2017	-1	12.3
CBOE Volatility Index (VIX)	BUY	9/18/2017	2	12.4
CBOE Volatility Index (VIX)	SELL	9/19/2017	-4	12.4
CBOE Volatility Index (VIX)	BUY	9/19/2017	2	12.45
CBOE Volatility Index (VIX)	SELL	9/20/2017	-5	12.25
CBOE Volatility Index (VIX)	BUY	9/20/2017	3	12.3
CBOE Volatility Index (VIX)	SELL	9/21/2017	-4	12.3
CBOE Volatility Index (VIX)	BUY	9/22/2017	1	12.45
CBOE Volatility Index (VIX)	SELL	9/27/2017	-1	12.15
CBOE Volatility Index (VIX)	SELL	9/28/2017	-2	11.95
CBOE Volatility Index (VIX)	SELL	9/29/2017	-1	11.6
CBOE Volatility Index (VIX)	SELL	9/29/2017	-1	11.6
CBOE Volatility Index (VIX)	SELL	10/2/2017	-2	11.4
CBOE Volatility Index (VIX)	SELL	10/2/2017	-1	11.4
CBOE Volatility Index (VIX)	SELL	10/3/2017	-2	11.35
CBOE Volatility Index (VIX)	SELL	10/3/2017	-1	11.35
CBOE Volatility Index (VIX)	SELL	10/4/2017	-1	11.3
CBOE Volatility Index (VIX)	SELL	10/5/2017	-2	10.8
CBOE Volatility Index (VIX)	SELL	10/5/2017	-1	10.8
CBOE Volatility Index (VIX)	BUY	10/6/2017	1	10.9
CBOE Volatility Index (VIX)	BUY	10/6/2017	6	10.9
CBOE Volatility Index (VIX)	BUY	10/6/2017	7	10.9
CBOE Volatility Index (VIX)	SELL	10/9/2017	-1	11.1
CBOE Volatility Index (VIX)	SELL	10/10/2017	-1	10.95
CBOE Volatility Index (VIX)	BUY	10/10/2017	1	11
CBOE Volatility Index (VIX)	SELL	10/11/2017	-1	10.75
CBOE Volatility Index (VIX)	SELL	10/12/2017	-1	10.6
CBOE Volatility Index (VIX)	SELL	10/13/2017	-2	10.3
CBOE Volatility Index (VIX)	SELL	10/13/2017	-1	10.3

[illegible]

[illegible]

CBOE Volatility Index (VIX)	BUY	11/13/2017	70	11.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-61	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-28	12.55
CBOE Volatility Index (VIX)	SELL	11/13/2017	-12	12.65
CBOE Volatility Index (VIX)	SELL	11/13/2017	-7	12.65
CBOE Volatility Index (VIX)	SELL	11/13/2017	-5	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-5	12.7
CBOE Volatility Index (VIX)	SELL	11/13/2017	-4	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-4	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-4	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-3	12.6
CBOE Volatility Index (VIX)	SELL	11/13/2017	-3	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-3	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-3	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-2	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-2	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-2	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-2	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-2	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-2	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-1	12.5
CBOE Volatility Index (VIX)	SELL	11/13/2017	-1	12.5
CBOE Volatility Index (VIX)	BUY	11/13/2017	3	12.8
CBOE Volatility Index (VIX)	BUY	11/13/2017	4	12.8
CBOE Volatility Index (VIX)	BUY	11/14/2017	2	12.7
CBOE Volatility Index (VIX)	BUY	11/14/2017	4	12.7
CBOE Volatility Index (VIX)	BUY	11/15/2017	2	13.2
CBOE Volatility Index (VIX)	BUY	11/15/2017	3	13.2
CBOE Volatility Index (VIX)	SELL	11/16/2017	-1	12.65
CBOE Volatility Index (VIX)	BUY	11/16/2017	2	12.7
CBOE Volatility Index (VIX)	BUY	11/17/2017	2	12.6
CBOE Volatility Index (VIX)	SELL	11/20/2017	-2	12.05
CBOE Volatility Index (VIX)	SELL	11/20/2017	-2	12.05
CBOE Volatility Index (VIX)	SELL	11/21/2017	-1	11.65
CBOE Volatility Index (VIX)	SELL	11/21/2017	-1	11.7
CBOE Volatility Index (VIX)	SELL	11/22/2017	-2	11.45
CBOE Volatility Index (VIX)	SELL	11/22/2017	-2	11.45
CBOE Volatility Index (VIX)	SELL	11/24/2017	-2	11.4
CBOE Volatility Index (VIX)	SELL	11/24/2017	-2	11.4
CBOE Volatility Index (VIX)	SELL	11/27/2017	-1	11.35
CBOE Volatility Index (VIX)	SELL	11/28/2017	-1	11.2
CBOE Volatility Index (VIX)	BUY	12/1/2017	1	11.85
CBOE Volatility Index (VIX)	BUY	12/1/2017	1	11.95
CBOE Volatility Index (VIX)	SELL	12/4/2017	-6	11.9
CBOE Volatility Index (VIX)	SELL	12/4/2017	-3	11.85
CBOE Volatility Index (VIX)	SELL	12/4/2017	-3	11.9
CBOE Volatility Index (VIX)	SELL	12/4/2017	-2	11.9
CBOE Volatility Index (VIX)	SELL	12/4/2017	-1	11.85

CBOE Volatility Index (VIX)	BUY	12/5/2017	2	11.9
CBOE Volatility Index (VIX)	SELL	12/7/2017	-1	11.15
CBOE Volatility Index (VIX)	SELL	12/7/2017	-1	11.15
CBOE Volatility Index (VIX)	SELL	12/8/2017	-2	10.85
CBOE Volatility Index (VIX)	SELL	12/8/2017	-1	10.8
CBOE Volatility Index (VIX)	SELL	12/8/2017	-1	10.8
CBOE Volatility Index (VIX)	SELL	12/11/2017	-4	10.35
CBOE Volatility Index (VIX)	SELL	12/11/2017	-2	10.35
CBOE Volatility Index (VIX)	SELL	12/12/2017	-3	10.4
CBOE Volatility Index (VIX)	SELL	12/12/2017	-2	10.4
CBOE Volatility Index (VIX)	SELL	12/13/2017	-2	10.45
CBOE Volatility Index (VIX)	SELL	12/13/2017	-2	10.45
CBOE Volatility Index (VIX)	SELL	12/14/2017	-1	10.4
CBOE Volatility Index (VIX)	BUY	12/14/2017	4	10.45
CBOE Volatility Index (VIX)	BUY	12/14/2017	61	10.4
CBOE Volatility Index (VIX)	SELL	12/15/2017	-1	9.9
CBOE Volatility Index (VIX)	SELL	12/15/2017	-1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	2	10
CBOE Volatility Index (VIX)	BUY	12/18/2017	3	9.8
CBOE Volatility Index (VIX)	BUY	12/18/2017	3	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	3	9.85
CBOE Volatility Index (VIX)	BUY	12/18/2017	3	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	3	10

CBOE Volatility Index (VIX)	BUY	12/18/2017	4	9.95
CBOE Volatility Index (VIX)	BUY	12/18/2017	5	9.85
CBOE Volatility Index (VIX)	BUY	12/18/2017	5	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	6	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	7	9.85
CBOE Volatility Index (VIX)	BUY	12/18/2017	12	9.9
CBOE Volatility Index (VIX)	BUY	12/18/2017	28	9.85
CBOE Volatility Index (VIX)	SELL	12/18/2017	-38	11.25
CBOE Volatility Index (VIX)	SELL	12/18/2017	-34	11.25
CBOE Volatility Index (VIX)	SELL	12/18/2017	-22	11.3
CBOE Volatility Index (VIX)	SELL	12/18/2017	-6	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-3	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-2	11.35
CBOE Volatility Index (VIX)	SELL	12/18/2017	-2	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-2	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-2	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	12/18/2017	-1	11.2
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	11.3
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	11.35
CBOE Volatility Index (VIX)	BUY	12/18/2017	1	11.3
CBOE Volatility Index (VIX)	SELL	12/19/2017	-53	11.35
CBOE Volatility Index (VIX)	SELL	12/19/2017	-8	11.35
CBOE Volatility Index (VIX)	SELL	12/19/2017	-1	11.35
CBOE Volatility Index (VIX)	BUY	12/19/2017	2	11.4
CBOE Volatility Index (VIX)	BUY	12/20/2017	1	11.35
CBOE Volatility Index (VIX)	BUY	12/20/2017	1	11.35
CBOE Volatility Index (VIX)	BUY	12/20/2017	3	11.4
CBOE Volatility Index (VIX)	BUY	12/21/2017	1	11.3
CBOE Volatility Index (VIX)	BUY	12/21/2017	1	11.3
CBOE Volatility Index (VIX)	SELL	12/22/2017	-1	11.35
CBOE Volatility Index (VIX)	BUY	12/22/2017	2	11.4
CBOE Volatility Index (VIX)	BUY	12/26/2017	1	11.4
CBOE Volatility Index (VIX)	SELL	12/28/2017	-1	11.2
CBOE Volatility Index (VIX)	SELL	1/3/2018	-2	10.65
CBOE Volatility Index (VIX)	SELL	1/3/2018	-2	10.65
CBOE Volatility Index (VIX)	SELL	1/4/2018	-3	10.55
CBOE Volatility Index (VIX)	SELL	1/5/2018	-2	10.5
CBOE Volatility Index (VIX)	SELL	1/5/2018	-1	10.5
CBOE Volatility Index (VIX)	SELL	1/8/2018	-1	10.45
CBOE Volatility Index (VIX)	SELL	1/10/2018	-9	10.55

[illegible]

CBOE Volatility Index (VIX)	BUY	1/12/2018	1	11.6
CBOE Volatility Index (VIX)	BUY	1/12/2018	1	11.65
CBOE Volatility Index (VIX)	BUY	1/12/2018	1	11.6
CBOE Volatility Index (VIX)	BUY	1/12/2018	1	11.65
CBOE Volatility Index (VIX)	BUY	1/16/2018	1	12.2
CBOE Volatility Index (VIX)	BUY	1/16/2018	1	12.2
CBOE Volatility Index (VIX)	BUY	1/16/2018	2	12.15
CBOE Volatility Index (VIX)	BUY	1/16/2018	4	12.15
CBOE Volatility Index (VIX)	BUY	1/17/2018	2	12.1
CBOE Volatility Index (VIX)	BUY	1/17/2018	4	12.1
CBOE Volatility Index (VIX)	BUY	1/18/2018	1	12.1
CBOE Volatility Index (VIX)	BUY	1/18/2018	1	12.15
CBOE Volatility Index (VIX)	BUY	1/18/2018	10	12.15
CBOE Volatility Index (VIX)	BUY	1/18/2018	21	12.15
CBOE Volatility Index (VIX)	BUY	1/18/2018	32	12.1
CBOE Volatility Index (VIX)	SELL	1/19/2018	-1	11.9
CBOE Volatility Index (VIX)	BUY	1/19/2018	1	11.95
CBOE Volatility Index (VIX)	BUY	1/19/2018	2	11.9
CBOE Volatility Index (VIX)	SELL	1/22/2018	-1	11.8
CBOE Volatility Index (VIX)	SELL	1/23/2018	-40	11.95
CBOE Volatility Index (VIX)	SELL	1/23/2018	-7	11.95
CBOE Volatility Index (VIX)	SELL	1/23/2018	-7	11.95
CBOE Volatility Index (VIX)	SELL	1/23/2018	-6	11.95
CBOE Volatility Index (VIX)	SELL	1/23/2018	-1	11.95
CBOE Volatility Index (VIX)	BUY	1/24/2018	1	12.2
CBOE Volatility Index (VIX)	BUY	1/25/2018	1	12.45
CBOE Volatility Index (VIX)	BUY	1/25/2018	1	12.45
CBOE Volatility Index (VIX)	BUY	1/26/2018	1	12.35
CBOE Volatility Index (VIX)	BUY	1/29/2018	2	13.55
CBOE Volatility Index (VIX)	BUY	1/29/2018	58	13.55
CBOE Volatility Index (VIX)	BUY	1/30/2018	1	14
CBOE Volatility Index (VIX)	BUY	1/30/2018	1	14
CBOE Volatility Index (VIX)	BUY	1/30/2018	6	14
CBOE Volatility Index (VIX)	BUY	1/30/2018	6	14
CBOE Volatility Index (VIX)	BUY	1/30/2018	7	14
CBOE Volatility Index (VIX)	BUY	1/30/2018	42	14
CBOE Volatility Index (VIX)	BUY	1/31/2018	1	13.45
CBOE Volatility Index (VIX)	BUY	1/31/2018	1	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	1	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	1	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	1	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	1	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	2	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	2	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	7	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	7	13.5
CBOE Volatility Index (VIX)	BUY	1/31/2018	40	13.5

CBOE Volatility Index (VIX)	BUY	2/1/2018	1	13.25
CBOE Volatility Index (VIX)	SELL	2/2/2018	-2	15.55
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.65
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.65
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.65
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.65
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.65
CBOE Volatility Index (VIX)	BUY	2/2/2018	1	15.65
CBOE Volatility Index (VIX)	BUY	2/2/2018	5	15.6
CBOE Volatility Index (VIX)	BUY	2/2/2018	5	15.65
CBOE Volatility Index (VIX)	SELL	2/5/2018	-7	32.85
CBOE Volatility Index (VIX)	SELL	2/5/2018	-2	32.25
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	31.9
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	32.4
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	32.45
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	32.55
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	32.8
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	32.85
CBOE Volatility Index (VIX)	SELL	2/5/2018	-1	32.85
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.1
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.45
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.8
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.95
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.85
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.45
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.8
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.9
CBOE Volatility Index (VIX)	BUY	2/5/2018	1	32.95
CBOE Volatility Index (VIX)	BUY	2/5/2018	2	32.85
CBOE Volatility Index (VIX)	BUY	2/5/2018	2	32.9
CBOE Volatility Index (VIX)	BUY	2/5/2018	2	32.9
CBOE Volatility Index (VIX)	BUY	2/5/2018	3	32.9
CBOE Volatility Index (VIX)	SELL	2/6/2018	-5	24.1
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	23.25
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	23.8
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	24
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	24.05
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	24.15
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	24.25
CBOE Volatility Index (VIX)	SELL	2/6/2018	-1	24.15
CBOE Volatility Index (VIX)	BUY	2/6/2018	1	23.3

CBOE Volatility Index (VIX)	BUY	2/6/2018	1	23.55
CBOE Volatility Index (VIX)	BUY	2/6/2018	1	24
CBOE Volatility Index (VIX)	BUY	2/6/2018	2	24.2
CBOE Volatility Index (VIX)	BUY	2/6/2018	2	24.25
CBOE Volatility Index (VIX)	BUY	2/6/2018	2	24.3
CBOE Volatility Index (VIX)	BUY	2/6/2018	4	24.25
CBOE Volatility Index (VIX)	SELL	2/7/2018	-5	23.45
CBOE Volatility Index (VIX)	SELL	2/7/2018	-1	23.05
CBOE Volatility Index (VIX)	SELL	2/7/2018	-1	23.35
CBOE Volatility Index (VIX)	SELL	2/7/2018	-1	23.4
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.1
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.15
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.4
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.45
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.5
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.5
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.5
CBOE Volatility Index (VIX)	BUY	2/7/2018	1	23.5
CBOE Volatility Index (VIX)	BUY	2/7/2018	2	23.35
CBOE Volatility Index (VIX)	BUY	2/7/2018	4	23.5
CBOE Volatility Index (VIX)	BUY	2/8/2018	1	28.1
CBOE Volatility Index (VIX)	BUY	2/8/2018	1	28.05
CBOE Volatility Index (VIX)	BUY	2/8/2018	1	28.1
CBOE Volatility Index (VIX)	BUY	2/8/2018	1	28.05
CBOE Volatility Index (VIX)	BUY	2/8/2018	2	28.15
CBOE Volatility Index (VIX)	BUY	2/8/2018	2	28.1
CBOE Volatility Index (VIX)	BUY	2/8/2018	3	28.05
CBOE Volatility Index (VIX)	BUY	2/8/2018	5	28.05
CBOE Volatility Index (VIX)	SELL	2/9/2018	-1	27.2
CBOE Volatility Index (VIX)	SELL	2/9/2018	-1	27.05
CBOE Volatility Index (VIX)	BUY	2/9/2018	1	27.1
CBOE Volatility Index (VIX)	BUY	2/9/2018	1	27.2
CBOE Volatility Index (VIX)	BUY	2/9/2018	1	27.25
CBOE Volatility Index (VIX)	SELL	2/12/2018	-5	25.8
CBOE Volatility Index (VIX)	SELL	2/12/2018	-4	25.4
CBOE Volatility Index (VIX)	SELL	2/12/2018	-4	25.7
CBOE Volatility Index (VIX)	SELL	2/12/2018	-3	25.2
CBOE Volatility Index (VIX)	SELL	2/12/2018	-3	25.85
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.1
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.5
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.55
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.9
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.05
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.25
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.4
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.45
CBOE Volatility Index (VIX)	SELL	2/12/2018	-2	25.95
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	24.8

CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	24.85
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.15
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.25
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.35
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.4
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.6
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.6
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.65
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.75
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	26
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	24.85
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	24.9
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.3
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.3
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.5
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.5
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.55
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.75
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.75
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.85
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.95
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	25.95
CBOE Volatility Index (VIX)	SELL	2/12/2018	-1	26
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	19.9
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	19.9
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20.45
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20.5
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20.6
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20
CBOE Volatility Index (VIX)	BUY	2/12/2018	1	20
CBOE Volatility Index (VIX)	BUY	2/12/2018	2	20.3
CBOE Volatility Index (VIX)	BUY	2/12/2018	2	20.55
CBOE Volatility Index (VIX)	BUY	2/12/2018	2	20.65
CBOE Volatility Index (VIX)	BUY	2/12/2018	2	20.35
CBOE Volatility Index (VIX)	BUY	2/12/2018	3	19.95
CBOE Volatility Index (VIX)	BUY	2/12/2018	3	20
CBOE Volatility Index (VIX)	BUY	2/12/2018	3	20.05
CBOE Volatility Index (VIX)	BUY	2/12/2018	4	20.1
CBOE Volatility Index (VIX)	BUY	2/12/2018	6	20.15
CBOE Volatility Index (VIX)	BUY	2/12/2018	6	20.35
CBOE Volatility Index (VIX)	BUY	2/12/2018	7	20.2
CBOE Volatility Index (VIX)	BUY	2/12/2018	7	20.45
CBOE Volatility Index (VIX)	BUY	2/12/2018	9	20.4
CBOE Volatility Index (VIX)	BUY	2/13/2018	1	19.9

CBOE Volatility Index (VIX)	BUY	2/13/2018	1	19.9
CBOE Volatility Index (VIX)	BUY	2/13/2018	5	20
CBOE Volatility Index (VIX)	SELL	2/14/2018	-3	17.85
CBOE Volatility Index (VIX)	SELL	2/14/2018	-1	17.9
CBOE Volatility Index (VIX)	SELL	2/14/2018	-1	17.85
CBOE Volatility Index (VIX)	SELL	2/14/2018	-1	17.85
CBOE Volatility Index (VIX)	BUY	2/14/2018	1	17.95
CBOE Volatility Index (VIX)	BUY	2/14/2018	2	17.9
CBOE Volatility Index (VIX)	BUY	2/14/2018	3	17.9
CBOE Volatility Index (VIX)	BUY	2/15/2018	1	17.5
CBOE Volatility Index (VIX)	BUY	2/15/2018	1	17.55
CBOE Volatility Index (VIX)	BUY	2/15/2018	1	17.5
CBOE Volatility Index (VIX)	BUY	2/15/2018	3	17.55
CBOE Volatility Index (VIX)	BUY	2/16/2018	1	17.7
CBOE Volatility Index (VIX)	BUY	2/16/2018	1	17.75
CBOE Volatility Index (VIX)	BUY	2/16/2018	1	17.7
CBOE Volatility Index (VIX)	BUY	2/16/2018	1	17.75
CBOE Volatility Index (VIX)	SELL	2/20/2018	-1	18.4
CBOE Volatility Index (VIX)	SELL	2/21/2018	-1	18.5
CBOE Volatility Index (VIX)	BUY	2/21/2018	1	18.55
CBOE Volatility Index (VIX)	SELL	2/22/2018	-3	18.05
CBOE Volatility Index (VIX)	SELL	2/22/2018	-3	18.05
CBOE Volatility Index (VIX)	SELL	2/22/2018	-1	18
CBOE Volatility Index (VIX)	SELL	2/23/2018	-9	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-7	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-7	16.75
CBOE Volatility Index (VIX)	SELL	2/23/2018	-6	16.75
CBOE Volatility Index (VIX)	SELL	2/23/2018	-6	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-4	16.75
CBOE Volatility Index (VIX)	SELL	2/23/2018	-2	16.75
CBOE Volatility Index (VIX)	SELL	2/23/2018	-2	16.75
CBOE Volatility Index (VIX)	SELL	2/23/2018	-2	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-2	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-1	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-1	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-1	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-1	16.8
CBOE Volatility Index (VIX)	SELL	2/23/2018	-1	16.8
CBOE Volatility Index (VIX)	SELL	2/26/2018	-28	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-5	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-3	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-3	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-2	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15

CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/26/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	2/27/2018	-7	17.55
CBOE Volatility Index (VIX)	SELL	2/28/2018	-1	18.55
CBOE Volatility Index (VIX)	BUY	2/28/2018	1	18.6
CBOE Volatility Index (VIX)	BUY	2/28/2018	1	18.6
CBOE Volatility Index (VIX)	BUY	2/28/2018	2	18.65
CBOE Volatility Index (VIX)	BUY	2/28/2018	3	18.6
CBOE Volatility Index (VIX)	BUY	2/28/2018	7	18.6
CBOE Volatility Index (VIX)	BUY	2/28/2018	28	18.6
CBOE Volatility Index (VIX)	BUY	3/1/2018	8	20
CBOE Volatility Index (VIX)	BUY	3/1/2018	10	20
CBOE Volatility Index (VIX)	BUY	3/1/2018	12	20
CBOE Volatility Index (VIX)	BUY	3/1/2018	19	20
CBOE Volatility Index (VIX)	SELL	3/2/2018	-3	19
CBOE Volatility Index (VIX)	SELL	3/2/2018	-2	19.05
CBOE Volatility Index (VIX)	SELL	3/2/2018	-1	19.05
CBOE Volatility Index (VIX)	BUY	3/5/2018	1	18.3
CBOE Volatility Index (VIX)	BUY	3/6/2018	2	18.35
CBOE Volatility Index (VIX)	SELL	3/7/2018	-19	17.9
CBOE Volatility Index (VIX)	SELL	3/7/2018	-10	17.85
CBOE Volatility Index (VIX)	SELL	3/7/2018	-8	17.85
CBOE Volatility Index (VIX)	SELL	3/8/2018	-21	17.15
CBOE Volatility Index (VIX)	SELL	3/8/2018	-12	17.1
CBOE Volatility Index (VIX)	SELL	3/8/2018	-4	17.15
CBOE Volatility Index (VIX)	SELL	3/8/2018	-2	17.1
CBOE Volatility Index (VIX)	SELL	3/8/2018	-2	17.1
CBOE Volatility Index (VIX)	SELL	3/8/2018	-2	17.1
CBOE Volatility Index (VIX)	SELL	3/8/2018	-1	17.1
CBOE Volatility Index (VIX)	SELL	3/8/2018	-1	17.1
CBOE Volatility Index (VIX)	SELL	3/9/2018	-39	15.7
CBOE Volatility Index (VIX)	SELL	3/12/2018	-2	16.15
CBOE Volatility Index (VIX)	SELL	3/12/2018	-1	16.15
CBOE Volatility Index (VIX)	SELL	3/13/2018	-1	16.65
CBOE Volatility Index (VIX)	SELL	3/13/2018	-1	16.7
CBOE Volatility Index (VIX)	BUY	3/14/2018	2	17.4
CBOE Volatility Index (VIX)	BUY	3/15/2018	2	16.75
CBOE Volatility Index (VIX)	SELL	3/16/2018	-2	16.25

Schedule A
FTC - Dynamic

Security	Buy / Sell	Date	Quantity	Price
CBOE Volatility Index (VIX)	SELL	4/20/2012	-26	19.65
CBOE Volatility Index (VIX)	SELL	4/20/2012	-8	19.65
CBOE Volatility Index (VIX)	SELL	4/20/2012	-4	19.65
CBOE Volatility Index (VIX)	SELL	4/20/2012	-4	19.65
CBOE Volatility Index (VIX)	SELL	4/23/2012	-2	20.55
CBOE Volatility Index (VIX)	SELL	4/24/2012	-1	19.75
CBOE Volatility Index (VIX)	SELL	4/25/2012	-20	18.55
CBOE Volatility Index (VIX)	SELL	4/26/2012	-3	17.95
CBOE Volatility Index (VIX)	SELL	4/27/2012	-6	18
CBOE Volatility Index (VIX)	SELL	4/30/2012	-3	18.45
CBOE Volatility Index (VIX)	SELL	5/1/2012	-2	17.95
CBOE Volatility Index (VIX)	SELL	5/2/2012	-5	18.05
CBOE Volatility Index (VIX)	SELL	5/3/2012	-4	18.75
CBOE Volatility Index (VIX)	SELL	5/4/2012	-1	19.8
CBOE Volatility Index (VIX)	SELL	5/4/2012	-1	19.85
CBOE Volatility Index (VIX)	BUY	5/7/2012	4	19.4
CBOE Volatility Index (VIX)	SELL	5/8/2012	-1	19.55
CBOE Volatility Index (VIX)	BUY	5/10/2012	4	19.35
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	2	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	2	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	3	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	3	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	4	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	5	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	6	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	8	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	20	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	26	20.15
CBOE Volatility Index (VIX)	SELL	5/11/2012	-41	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-8	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-8	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-4	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-4	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-3	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4

CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	22.9
CBOE Volatility Index (VIX)	BUY	5/14/2012	4	22.9
CBOE Volatility Index (VIX)	BUY	5/15/2012	2	23.8
CBOE Volatility Index (VIX)	BUY	5/15/2012	2	23.85
CBOE Volatility Index (VIX)	BUY	5/16/2012	2	24.45
CBOE Volatility Index (VIX)	BUY	5/17/2012	8	26.15
CBOE Volatility Index (VIX)	BUY	5/17/2012	41	26.2
CBOE Volatility Index (VIX)	SELL	5/18/2012	-4	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-4	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	BUY	5/21/2012	1	24.35
CBOE Volatility Index (VIX)	BUY	5/21/2012	2	24.25
CBOE Volatility Index (VIX)	BUY	5/21/2012	3	24.4
CBOE Volatility Index (VIX)	BUY	5/22/2012	1	25.05
CBOE Volatility Index (VIX)	BUY	5/22/2012	4	25
CBOE Volatility Index (VIX)	BUY	5/23/2012	1	24.8
CBOE Volatility Index (VIX)	BUY	5/23/2012	2	24.85
CBOE Volatility Index (VIX)	BUY	5/24/2012	2	24.3
CBOE Volatility Index (VIX)	SELL	5/25/2012	-1	24.5
CBOE Volatility Index (VIX)	SELL	5/25/2012	-1	24.5
CBOE Volatility Index (VIX)	SELL	5/29/2012	-1	23.05
CBOE Volatility Index (VIX)	SELL	5/29/2012	-1	23.05
CBOE Volatility Index (VIX)	SELL	5/30/2012	-2	25.6
CBOE Volatility Index (VIX)	SELL	5/30/2012	-1	25.6
CBOE Volatility Index (VIX)	SELL	5/30/2012	-1	25.6
CBOE Volatility Index (VIX)	BUY	5/31/2012	2	25.95
CBOE Volatility Index (VIX)	BUY	6/4/2012	8	27
CBOE Volatility Index (VIX)	BUY	6/5/2012	1	25.65
CBOE Volatility Index (VIX)	BUY	6/5/2012	3	25.65
CBOE Volatility Index (VIX)	BUY	6/6/2012	3	23.45

CBOE Volatility Index (VIX)	SELL	6/7/2012	-1	23.1
CBOE Volatility Index (VIX)	SELL	6/8/2012	-2	21.7
CBOE Volatility Index (VIX)	SELL	6/8/2012	-2	21.7
CBOE Volatility Index (VIX)	SELL	6/11/2012	-1	24.45
CBOE Volatility Index (VIX)	SELL	6/11/2012	-1	24.5
CBOE Volatility Index (VIX)	BUY	6/12/2012	1	23.4
CBOE Volatility Index (VIX)	BUY	6/13/2012	1	25.05
CBOE Volatility Index (VIX)	BUY	6/14/2012	1	23
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	21.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	21.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.55
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.6
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.5
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.6
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	21.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.35
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	22
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	22.1
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	22.15
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	21.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	22.05
CBOE Volatility Index (VIX)	BUY	4/20/2012	1	23.2
CBOE Volatility Index (VIX)	BUY	4/20/2012	1	23.25
CBOE Volatility Index (VIX)	BUY	4/20/2012	9	23.25
CBOE Volatility Index (VIX)	BUY	4/20/2012	17	23.25
CBOE Volatility Index (VIX)	BUY	4/23/2012	2	23.9
CBOE Volatility Index (VIX)	BUY	4/24/2012	1	23.35
CBOE Volatility Index (VIX)	BUY	4/25/2012	2	22.35
CBOE Volatility Index (VIX)	BUY	4/25/2012	2	22.35
CBOE Volatility Index (VIX)	BUY	4/25/2012	9	22.35
CBOE Volatility Index (VIX)	BUY	4/26/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	4/26/2012	1	21.85
CBOE Volatility Index (VIX)	BUY	4/27/2012	2	21.7
CBOE Volatility Index (VIX)	SELL	4/30/2012	-1	21.95
CBOE Volatility Index (VIX)	BUY	5/2/2012	1	21.55
CBOE Volatility Index (VIX)	BUY	5/2/2012	1	21.6
CBOE Volatility Index (VIX)	BUY	5/3/2012	1	22
CBOE Volatility Index (VIX)	BUY	5/4/2012	1	22.7

CBOE Volatility Index (VIX)	BUY	5/8/2012	1	22.5
CBOE Volatility Index (VIX)	BUY	5/8/2012	1	22.55
CBOE Volatility Index (VIX)	BUY	5/9/2012	1	23.2
CBOE Volatility Index (VIX)	BUY	5/9/2012	1	23.25
CBOE Volatility Index (VIX)	BUY	5/10/2012	1	22.4
CBOE Volatility Index (VIX)	BUY	5/10/2012	1	22.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-17	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-9	23.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-9	23.55
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.5
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.5
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.6
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.65
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.35
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.65
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.7
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.75
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.8
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.9
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.5
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.65
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.7
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.7
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.75
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.8
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.8
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-11	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-4	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-4	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.25
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.8
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05

CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.65
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.65
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.8
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24
CBOE Volatility Index (VIX)	SELL	6/18/2012	-1	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.75
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	3	23.75
CBOE Volatility Index (VIX)	BUY	6/18/2012	4	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	4	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	6	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	11	23.65
CBOE Volatility Index (VIX)	BUY	6/19/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	6/20/2012	1	20.55
CBOE Volatility Index (VIX)	SELL	6/21/2012	-2	23.15
CBOE Volatility Index (VIX)	SELL	6/21/2012	-2	23.2
CBOE Volatility Index (VIX)	SELL	6/21/2012	-1	23.2
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	22
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	22.05
CBOE Volatility Index (VIX)	BUY	6/22/2012	3	22
CBOE Volatility Index (VIX)	BUY	6/25/2012	1	22.4
CBOE Volatility Index (VIX)	BUY	6/27/2012	1	21.75
CBOE Volatility Index (VIX)	SELL	6/28/2012	-2	21.3

CBOE Volatility Index (VIX)	SELL	6/28/2012	-2	21.35
CBOE Volatility Index (VIX)	SELL	6/29/2012	-1	19.55
CBOE Volatility Index (VIX)	SELL	6/29/2012	-1	19.6
CBOE Volatility Index (VIX)	SELL	7/2/2012	-2	18.15
CBOE Volatility Index (VIX)	SELL	7/2/2012	-2	18.2
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.7
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.75
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.7
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	7/6/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	7/9/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.1
CBOE Volatility Index (VIX)	SELL	7/11/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.65

CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.5
CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.8
CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.55
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.65
CBOE Volatility Index (VIX)	BUY	5/14/2012	4	24.5
CBOE Volatility Index (VIX)	BUY	5/14/2012	4	24.6
CBOE Volatility Index (VIX)	BUY	5/14/2012	5	24.35
CBOE Volatility Index (VIX)	BUY	5/14/2012	6	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	6	24.45
CBOE Volatility Index (VIX)	BUY	5/14/2012	7	24.95
CBOE Volatility Index (VIX)	BUY	5/14/2012	9	24.4
CBOE Volatility Index (VIX)	BUY	5/14/2012	17	24.3
CBOE Volatility Index (VIX)	SELL	5/16/2012	-1	26.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-17	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-9	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-7	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-6	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-6	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-5	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-4	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-4	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-2	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-2	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-1	27.15
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.35

CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	5	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	6	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	6	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	7	28.4
CBOE Volatility Index (VIX)	SELL	5/21/2012	-2	26.45
CBOE Volatility Index (VIX)	SELL	5/22/2012	-7	27.1
CBOE Volatility Index (VIX)	SELL	5/23/2012	-1	26.85
CBOE Volatility Index (VIX)	SELL	5/24/2012	-1	26.5
CBOE Volatility Index (VIX)	BUY	5/29/2012	1	25.6
CBOE Volatility Index (VIX)	BUY	5/30/2012	1	27.2
CBOE Volatility Index (VIX)	BUY	5/30/2012	2	27.2
CBOE Volatility Index (VIX)	SELL	6/4/2012	-5	28.85
CBOE Volatility Index (VIX)	SELL	6/4/2012	-1	28.8
CBOE Volatility Index (VIX)	SELL	6/5/2012	-2	27.95
CBOE Volatility Index (VIX)	SELL	6/5/2012	-1	28
CBOE Volatility Index (VIX)	SELL	6/6/2012	-2	26.55
CBOE Volatility Index (VIX)	BUY	6/8/2012	3	25.05
CBOE Volatility Index (VIX)	BUY	6/11/2012	1	27.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	25.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	25.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.1
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.65
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.75
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.8
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.1
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.7

CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.6
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.4
CBOE Volatility Index (VIX)	BUY	7/16/2012	1	19.3
CBOE Volatility Index (VIX)	SELL	7/17/2012	-2	18.5
CBOE Volatility Index (VIX)	SELL	7/17/2012	-2	18.5
CBOE Volatility Index (VIX)	SELL	7/17/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.6
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	7/19/2012	-2	18.2
CBOE Volatility Index (VIX)	SELL	7/20/2012	-6	19.1
CBOE Volatility Index (VIX)	SELL	7/23/2012	-1	20.65
CBOE Volatility Index (VIX)	SELL	7/23/2012	-1	20.65
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	7/25/2012	1	21
CBOE Volatility Index (VIX)	SELL	7/27/2012	-2	18.6
CBOE Volatility Index (VIX)	BUY	7/31/2012	1	19.45
CBOE Volatility Index (VIX)	BUY	8/1/2012	1	19.55
CBOE Volatility Index (VIX)	BUY	8/1/2012	3	19.9
CBOE Volatility Index (VIX)	BUY	8/2/2012	2	18.75

CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.4
CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.4
CBOE Volatility Index (VIX)	SELL	8/6/2012	-2	16.85
CBOE Volatility Index (VIX)	SELL	8/7/2012	-1	17.6
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	2	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	SELL	8/10/2012	-3	16.3
CBOE Volatility Index (VIX)	SELL	8/13/2012	-2	15.75
CBOE Volatility Index (VIX)	SELL	8/14/2012	-3	16.45
CBOE Volatility Index (VIX)	SELL	8/15/2012	-1	16.2
CBOE Volatility Index (VIX)	SELL	8/15/2012	-1	16.2
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/17/2012	-2	15.1
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.1
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.1
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.85
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75

CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.65
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.85
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	4	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	6	14.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	26.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-4	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.5
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.5
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.55
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.05
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.15
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.3
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.4
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	26.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27.1
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27.3
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	26.75

CBOE Volatility Index (VIX)	BUY	6/15/2012	3	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	26.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	26.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	6	27.35
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.25
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.4
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.25
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.25
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.25
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.3
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	26.3
CBOE Volatility Index (VIX)	BUY	6/18/2012	3	26.35
CBOE Volatility Index (VIX)	BUY	6/18/2012	4	26.35
CBOE Volatility Index (VIX)	BUY	6/18/2012	5	26.3
CBOE Volatility Index (VIX)	BUY	6/18/2012	11	26.3
CBOE Volatility Index (VIX)	SELL	6/19/2012	-1	25.25
CBOE Volatility Index (VIX)	SELL	6/22/2012	-1	25.1
CBOE Volatility Index (VIX)	SELL	6/22/2012	-1	25.2
CBOE Volatility Index (VIX)	SELL	6/25/2012	-1	25.65
CBOE Volatility Index (VIX)	SELL	6/26/2012	-1	25.1
CBOE Volatility Index (VIX)	SELL	6/27/2012	-1	25
CBOE Volatility Index (VIX)	BUY	6/28/2012	1	24.75
CBOE Volatility Index (VIX)	BUY	6/29/2012	2	23.65
CBOE Volatility Index (VIX)	BUY	7/2/2012	3	22.6
CBOE Volatility Index (VIX)	BUY	7/3/2012	3	22
CBOE Volatility Index (VIX)	BUY	7/5/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	7/6/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	7/9/2012	1	22.15
CBOE Volatility Index (VIX)	BUY	7/9/2012	2	22.1
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	22.6
CBOE Volatility Index (VIX)	BUY	7/11/2012	1	22.15
CBOE Volatility Index (VIX)	BUY	7/12/2012	1	22.3
CBOE Volatility Index (VIX)	SELL	7/13/2012	-11	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	21.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55

CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	8/20/2012	-19	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-7	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-6	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-4	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.3
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	18.3
CBOE Volatility Index (VIX)	BUY	8/21/2012	1	18.8
CBOE Volatility Index (VIX)	BUY	8/21/2012	3	18.75
CBOE Volatility Index (VIX)	SELL	8/22/2012	-1	18.95
CBOE Volatility Index (VIX)	BUY	8/22/2012	1	19
CBOE Volatility Index (VIX)	SELL	8/23/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	8/24/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	8/27/2012	-3	18.8
CBOE Volatility Index (VIX)	SELL	8/27/2012	-1	18.75
CBOE Volatility Index (VIX)	SELL	8/27/2012	-1	18.8
CBOE Volatility Index (VIX)	SELL	8/28/2012	-2	19
CBOE Volatility Index (VIX)	SELL	8/28/2012	-1	19
CBOE Volatility Index (VIX)	SELL	8/29/2012	-2	19.25
CBOE Volatility Index (VIX)	SELL	8/29/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	8/29/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	8/30/2012	-2	19.7
CBOE Volatility Index (VIX)	SELL	8/30/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	8/31/2012	-1	18.95
CBOE Volatility Index (VIX)	SELL	8/31/2012	-1	18.95
CBOE Volatility Index (VIX)	SELL	8/31/2012	-1	18.95
CBOE Volatility Index (VIX)	SELL	9/4/2012	-4	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65

CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/5/2012	-4	18.15
CBOE Volatility Index (VIX)	SELL	9/5/2012	-1	18.15
CBOE Volatility Index (VIX)	SELL	9/5/2012	-1	18.15
CBOE Volatility Index (VIX)	BUY	9/6/2012	3	16.2
CBOE Volatility Index (VIX)	BUY	9/6/2012	3	16.15
CBOE Volatility Index (VIX)	BUY	9/7/2012	2	15.1
CBOE Volatility Index (VIX)	BUY	9/7/2012	3	15.1
CBOE Volatility Index (VIX)	BUY	9/10/2012	1	16.4
CBOE Volatility Index (VIX)	BUY	9/10/2012	2	16.45
CBOE Volatility Index (VIX)	BUY	9/10/2012	4	16.45
CBOE Volatility Index (VIX)	BUY	9/10/2012	6	16.45
CBOE Volatility Index (VIX)	BUY	9/10/2012	19	16.35
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.5
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.5
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.5
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.5
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	7	16.5
CBOE Volatility Index (VIX)	SELL	9/12/2012	-27	15.8
CBOE Volatility Index (VIX)	SELL	9/12/2012	-8	15.8
CBOE Volatility Index (VIX)	SELL	9/12/2012	-5	15.75
CBOE Volatility Index (VIX)	SELL	9/13/2012	-3	14.9
CBOE Volatility Index (VIX)	SELL	9/14/2012	-3	15.6
CBOE Volatility Index (VIX)	SELL	9/14/2012	-2	15.55
CBOE Volatility Index (VIX)	SELL	9/14/2012	-1	15.65
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.2
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.2

CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.3
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	4	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	4	15.25
CBOE Volatility Index (VIX)	BUY	9/17/2012	5	15.3
CBOE Volatility Index (VIX)	BUY	9/17/2012	8	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	27	15.3
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	8	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	8	22.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	11	22.8
CBOE Volatility Index (VIX)	BUY	7/16/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	7/17/2012	2	22.15
CBOE Volatility Index (VIX)	BUY	7/18/2012	1	22.25
CBOE Volatility Index (VIX)	BUY	7/18/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	7/19/2012	3	21.95
CBOE Volatility Index (VIX)	BUY	7/20/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	7/20/2012	2	22.7
CBOE Volatility Index (VIX)	BUY	7/23/2012	1	23.8
CBOE Volatility Index (VIX)	BUY	7/23/2012	2	23.85
CBOE Volatility Index (VIX)	BUY	7/24/2012	2	24.5
CBOE Volatility Index (VIX)	BUY	7/26/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/27/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	7/27/2012	3	22.4
CBOE Volatility Index (VIX)	SELL	7/31/2012	-2	22.8
CBOE Volatility Index (VIX)	SELL	7/31/2012	-2	22.8
CBOE Volatility Index (VIX)	SELL	8/1/2012	-2	23.1
CBOE Volatility Index (VIX)	SELL	8/1/2012	-2	22.9
CBOE Volatility Index (VIX)	SELL	8/2/2012	-2	22.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.5
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.45

CBOE Volatility Index (VIX)	BUY	8/6/2012	2	21
CBOE Volatility Index (VIX)	SELL	8/8/2012	-11	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-8	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-8	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-3	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-3	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	9/17/2012	-9	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-8	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-8	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-7	16.9
CBOE Volatility Index (VIX)	SELL	9/17/2012	-7	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-7	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-4	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-3	17.1
CBOE Volatility Index (VIX)	SELL	9/17/2012	-3	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.75
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	17
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	17.05
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	16.8
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	4	16.8
CBOE Volatility Index (VIX)	BUY	9/17/2012	8	16.9
CBOE Volatility Index (VIX)	BUY	9/18/2012	1	16.3
CBOE Volatility Index (VIX)	BUY	9/18/2012	1	16.35
CBOE Volatility Index (VIX)	SELL	9/19/2012	-1	16.1
CBOE Volatility Index (VIX)	SELL	9/20/2012	-4	16.25
CBOE Volatility Index (VIX)	SELL	9/21/2012	-1	16.05

CBOE Volatility Index (VIX)	SELL	9/21/2012	-1	16.1
CBOE Volatility Index (VIX)	SELL	9/24/2012	-4	15.85
CBOE Volatility Index (VIX)	SELL	9/25/2012	-3	17.05
CBOE Volatility Index (VIX)	SELL	9/25/2012	-1	17
CBOE Volatility Index (VIX)	SELL	9/25/2012	-1	17
CBOE Volatility Index (VIX)	BUY	9/26/2012	2	17.75
CBOE Volatility Index (VIX)	BUY	9/26/2012	7	17.75
CBOE Volatility Index (VIX)	SELL	9/27/2012	-1	16.2
CBOE Volatility Index (VIX)	BUY	9/28/2012	1	16.45
CBOE Volatility Index (VIX)	SELL	10/1/2012	-1	16.8
CBOE Volatility Index (VIX)	BUY	10/2/2012	1	16.5
CBOE Volatility Index (VIX)	BUY	10/2/2012	2	16.55
CBOE Volatility Index (VIX)	SELL	10/3/2012	-3	16.45
CBOE Volatility Index (VIX)	SELL	10/4/2012	-4	15.8
CBOE Volatility Index (VIX)	SELL	10/5/2012	-3	15.7
CBOE Volatility Index (VIX)	SELL	10/5/2012	-3	15.75
CBOE Volatility Index (VIX)	SELL	10/8/2012	-5	15.85
CBOE Volatility Index (VIX)	SELL	10/9/2012	-5	16.65
CBOE Volatility Index (VIX)	SELL	10/10/2012	-1	16.65
CBOE Volatility Index (VIX)	BUY	10/11/2012	2	16.2
CBOE Volatility Index (VIX)	SELL	10/12/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	10/12/2012	-1	16.65
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	5	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	5	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	7	15.7
CBOE Volatility Index (VIX)	BUY	10/15/2012	7	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	8	15.75

CBOE Volatility Index (VIX)	BUY	10/15/2012	9	15.65
CBOE Volatility Index (VIX)	SELL	10/15/2012	-37	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-8	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-5	17.35
CBOE Volatility Index (VIX)	SELL	10/15/2012	-5	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-3	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-3	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/16/2012	-1	16.75
CBOE Volatility Index (VIX)	SELL	10/17/2012	-2	16.5
CBOE Volatility Index (VIX)	SELL	10/17/2012	-1	16.45
CBOE Volatility Index (VIX)	SELL	10/18/2012	-6	16.6
CBOE Volatility Index (VIX)	SELL	10/19/2012	-3	17.55
CBOE Volatility Index (VIX)	SELL	10/19/2012	-2	17.6
CBOE Volatility Index (VIX)	BUY	10/22/2012	8	17.35
CBOE Volatility Index (VIX)	BUY	10/23/2012	1	19
CBOE Volatility Index (VIX)	BUY	10/23/2012	1	19.05
CBOE Volatility Index (VIX)	BUY	10/23/2012	1	19.05
CBOE Volatility Index (VIX)	BUY	10/23/2012	3	19.15
CBOE Volatility Index (VIX)	BUY	10/24/2012	1	18.9
CBOE Volatility Index (VIX)	BUY	10/24/2012	2	18.8
CBOE Volatility Index (VIX)	BUY	10/24/2012	2	18.9
CBOE Volatility Index (VIX)	BUY	10/24/2012	5	18.85
CBOE Volatility Index (VIX)	BUY	10/25/2012	2	18.35
CBOE Volatility Index (VIX)	BUY	10/25/2012	2	18.4
CBOE Volatility Index (VIX)	SELL	10/26/2012	-4	18.25
CBOE Volatility Index (VIX)	BUY	10/26/2012	1	18.3
CBOE Volatility Index (VIX)	BUY	10/31/2012	1	18.95
CBOE Volatility Index (VIX)	BUY	10/31/2012	1	18.85
CBOE Volatility Index (VIX)	BUY	10/31/2012	2	18.9
CBOE Volatility Index (VIX)	BUY	10/31/2012	3	18.95
CBOE Volatility Index (VIX)	BUY	11/1/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	11/1/2012	2	17

CBOE Volatility Index (VIX)	BUY	11/2/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	2	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	2	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	2	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	3	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	4	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	5	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	6	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	15	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	37	18.1
CBOE Volatility Index (VIX)	BUY	11/6/2012	1	17.1
CBOE Volatility Index (VIX)	BUY	11/6/2012	1	17.05
CBOE Volatility Index (VIX)	BUY	11/6/2012	1	17.1
CBOE Volatility Index (VIX)	SELL	11/7/2012	-2	18.75
CBOE Volatility Index (VIX)	BUY	11/7/2012	2	18.8
CBOE Volatility Index (VIX)	SELL	11/8/2012	-30	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-15	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-4	18.6
CBOE Volatility Index (VIX)	SELL	11/8/2012	-4	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-2	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.55
CBOE Volatility Index (VIX)	BUY	11/8/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	11/8/2012	1	18.6
CBOE Volatility Index (VIX)	BUY	11/9/2012	1	18.7
CBOE Volatility Index (VIX)	BUY	11/12/2012	4	17.15
CBOE Volatility Index (VIX)	SELL	11/13/2012	-1	17
CBOE Volatility Index (VIX)	SELL	11/14/2012	-2	17.7
CBOE Volatility Index (VIX)	BUY	11/14/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	2	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	4	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	6	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	30	17.75
CBOE Volatility Index (VIX)	SELL	11/15/2012	-9	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-9	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-6	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-5	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-5	18

CBOE Volatility Index (VIX)	SELL	11/15/2012	-4	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-3	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-2	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-2	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-1	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-1	18
CBOE Volatility Index (VIX)	SELL	11/16/2012	-1	16.8
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.7
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.7
CBOE Volatility Index (VIX)	BUY	11/19/2012	2	15.35
CBOE Volatility Index (VIX)	BUY	11/19/2012	2	15.65
CBOE Volatility Index (VIX)	BUY	11/19/2012	3	15.4
CBOE Volatility Index (VIX)	BUY	11/19/2012	4	15.55
CBOE Volatility Index (VIX)	BUY	11/19/2012	5	15.6
CBOE Volatility Index (VIX)	BUY	11/19/2012	5	15.45
CBOE Volatility Index (VIX)	BUY	11/19/2012	9	15.45
CBOE Volatility Index (VIX)	BUY	11/19/2012	9	15.5
CBOE Volatility Index (VIX)	SELL	11/19/2012	-12	16.9
CBOE Volatility Index (VIX)	SELL	11/19/2012	-8	16.8
CBOE Volatility Index (VIX)	SELL	11/19/2012	-8	16.95
CBOE Volatility Index (VIX)	SELL	11/19/2012	-4	16.7
CBOE Volatility Index (VIX)	SELL	11/19/2012	-3	16.75
CBOE Volatility Index (VIX)	SELL	11/19/2012	-3	16.85
CBOE Volatility Index (VIX)	SELL	11/19/2012	-2	16.7
CBOE Volatility Index (VIX)	SELL	11/19/2012	-2	17.05
CBOE Volatility Index (VIX)	SELL	11/19/2012	-1	16.7
CBOE Volatility Index (VIX)	SELL	11/20/2012	-2	16.35
CBOE Volatility Index (VIX)	SELL	11/21/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	11/21/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	11/23/2012	-2	16.1
CBOE Volatility Index (VIX)	SELL	11/23/2012	-1	16.1
CBOE Volatility Index (VIX)	SELL	11/27/2012	-30	15.55
CBOE Volatility Index (VIX)	SELL	11/27/2012	-11	15.65
CBOE Volatility Index (VIX)	SELL	11/27/2012	-10	15.5
CBOE Volatility Index (VIX)	SELL	11/27/2012	-5	15.6
CBOE Volatility Index (VIX)	SELL	11/27/2012	-5	15.6
CBOE Volatility Index (VIX)	SELL	11/27/2012	-1	15.7
CBOE Volatility Index (VIX)	SELL	11/27/2012	-1	16.1
CBOE Volatility Index (VIX)	SELL	11/27/2012	-1	16.15
CBOE Volatility Index (VIX)	SELL	11/28/2012	-5	15.5
CBOE Volatility Index (VIX)	SELL	11/28/2012	-1	15.5
CBOE Volatility Index (VIX)	SELL	11/29/2012	-4	15.25
CBOE Volatility Index (VIX)	SELL	11/29/2012	-2	15.2
CBOE Volatility Index (VIX)	BUY	11/29/2012	1	15.3
CBOE Volatility Index (VIX)	SELL	11/30/2012	-2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.55

CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	3	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	3	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	3	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	5	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	5	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	5	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	5	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	8	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	8	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	8	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	10	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	11	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	12	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	30	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	66	15.6
CBOE Volatility Index (VIX)	SELL	12/3/2012	-5	16.25
CBOE Volatility Index (VIX)	BUY	12/4/2012	1	16.55
CBOE Volatility Index (VIX)	SELL	12/5/2012	-2	16.05
CBOE Volatility Index (VIX)	BUY	12/5/2012	10	16.1
CBOE Volatility Index (VIX)	SELL	12/6/2012	-8	16.35
CBOE Volatility Index (VIX)	SELL	12/6/2012	-3	16.4
CBOE Volatility Index (VIX)	SELL	12/7/2012	-66	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-59	15.95
CBOE Volatility Index (VIX)	SELL	12/7/2012	-26	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-18	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-13	15.95
CBOE Volatility Index (VIX)	SELL	12/7/2012	-10	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-8	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-6	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-4	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-1	15.9
CBOE Volatility Index (VIX)	SELL	12/10/2012	-44	16
CBOE Volatility Index (VIX)	SELL	12/10/2012	-1	16

CBOE Volatility Index (VIX)	SELL	12/10/2012	-1	16.05
CBOE Volatility Index (VIX)	SELL	12/10/2012	-1	16.05
CBOE Volatility Index (VIX)	BUY	12/10/2012	18	16
CBOE Volatility Index (VIX)	BUY	12/10/2012	26	16
CBOE Volatility Index (VIX)	SELL	12/11/2012	-12	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.55
CBOE Volatility Index (VIX)	SELL	12/12/2012	-1	16.05
CBOE Volatility Index (VIX)	BUY	12/12/2012	4	16.1
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	SELL	12/14/2012	-1	16.85
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	6	16.9
CBOE Volatility Index (VIX)	BUY	12/14/2012	8	16.85
CBOE Volatility Index (VIX)	BUY	12/14/2012	12	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	13	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	44	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	59	16.9
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.7
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.65
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.95
CBOE Volatility Index (VIX)	SELL	12/17/2012	-88	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-59	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-16	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.7
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.9
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.95
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	17.05
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	17.1
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.5
CBOE Volatility Index (VIX)	BUY	12/19/2012	1	17.1
CBOE Volatility Index (VIX)	BUY	12/19/2012	16	17
CBOE Volatility Index (VIX)	BUY	12/19/2012	59	17.05
CBOE Volatility Index (VIX)	BUY	12/19/2012	88	17.05
CBOE Volatility Index (VIX)	SELL	12/20/2012	-6	17.45
CBOE Volatility Index (VIX)	BUY	12/20/2012	1	17.5
CBOE Volatility Index (VIX)	SELL	12/21/2012	-30	18.35
CBOE Volatility Index (VIX)	SELL	12/21/2012	-18	18.3

CBOE Volatility Index (VIX)	SELL	12/21/2012	-17	18.3
CBOE Volatility Index (VIX)	SELL	12/21/2012	-14	18.25
CBOE Volatility Index (VIX)	SELL	12/21/2012	-12	18.25
CBOE Volatility Index (VIX)	SELL	12/21/2012	-4	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-3	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-2	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-2	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-1	18.4
CBOE Volatility Index (VIX)	BUY	12/21/2012	1	18.4
CBOE Volatility Index (VIX)	BUY	12/21/2012	1	18.35
CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	4	18.65
CBOE Volatility Index (VIX)	BUY	12/24/2012	6	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	12	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	14	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	17	18.65
CBOE Volatility Index (VIX)	BUY	12/24/2012	18	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	30	18.65
CBOE Volatility Index (VIX)	SELL	12/26/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	12/26/2012	-1	19.5
CBOE Volatility Index (VIX)	BUY	12/26/2012	2	19.55
CBOE Volatility Index (VIX)	BUY	12/26/2012	3	19.5
CBOE Volatility Index (VIX)	BUY	12/27/2012	2	19.1
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	21.9
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	21.85
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	4	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	13	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	29	22.1
CBOE Volatility Index (VIX)	BUY	12/31/2012	1	17.65
CBOE Volatility Index (VIX)	BUY	12/31/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	12/31/2012	2	17.7
CBOE Volatility Index (VIX)	BUY	12/31/2012	4	17.65
CBOE Volatility Index (VIX)	SELL	1/2/2013	-29	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-19	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-13	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-4	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-4	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-2	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55

CBOE Volatility Index (VIX)	BUY	1/2/2013	3	15.6
CBOE Volatility Index (VIX)	SELL	1/3/2013	-1	15.75
CBOE Volatility Index (VIX)	SELL	1/3/2013	-1	15.8
CBOE Volatility Index (VIX)	SELL	1/4/2013	-1	15.35
CBOE Volatility Index (VIX)	BUY	1/4/2013	1	15.35
CBOE Volatility Index (VIX)	BUY	1/4/2013	1	15.4
CBOE Volatility Index (VIX)	SELL	1/7/2013	-27	14.8
CBOE Volatility Index (VIX)	SELL	1/7/2013	-22	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-13	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-8	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-7	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-4	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-3	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	1/8/2013	-22	14.7
CBOE Volatility Index (VIX)	SELL	1/8/2013	-8	14.7
CBOE Volatility Index (VIX)	SELL	1/8/2013	-1	14.6
CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	3	14.65
CBOE Volatility Index (VIX)	BUY	1/8/2013	8	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	19	14.7
CBOE Volatility Index (VIX)	SELL	1/9/2013	-6	14.65
CBOE Volatility Index (VIX)	SELL	1/9/2013	-1	14.65
CBOE Volatility Index (VIX)	SELL	1/10/2013	-6	14.15
CBOE Volatility Index (VIX)	SELL	1/10/2013	-4	14.2
CBOE Volatility Index (VIX)	SELL	1/10/2013	-1	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-5	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-4	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-2	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	2	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	3	14.1
CBOE Volatility Index (VIX)	BUY	1/14/2013	4	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	4	14.1
CBOE Volatility Index (VIX)	BUY	1/14/2013	4	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	5	14.25
CBOE Volatility Index (VIX)	BUY	1/14/2013	6	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	6	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	7	13.95
CBOE Volatility Index (VIX)	BUY	1/14/2013	8	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	13	14.05
CBOE Volatility Index (VIX)	BUY	1/14/2013	22	14

CBOE Volatility Index (VIX)	BUY	1/14/2013	22	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	27	14.1
CBOE Volatility Index (VIX)	SELL	1/14/2013	-23	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-19	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-18	15.8
CBOE Volatility Index (VIX)	SELL	1/14/2013	-13	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-9	15.75
CBOE Volatility Index (VIX)	SELL	1/14/2013	-8	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-8	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-8	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-7	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-5	15.95
CBOE Volatility Index (VIX)	SELL	1/14/2013	-5	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	16
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-2	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-2	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.75
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	BUY	1/14/2013	9	15.9
CBOE Volatility Index (VIX)	SELL	1/15/2013	-9	15.8
CBOE Volatility Index (VIX)	SELL	1/15/2013	-2	15.75
CBOE Volatility Index (VIX)	SELL	1/15/2013	-2	15.8
CBOE Volatility Index (VIX)	SELL	1/16/2013	-14	15.5
CBOE Volatility Index (VIX)	SELL	1/16/2013	-11	15.45
CBOE Volatility Index (VIX)	SELL	1/17/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	1/17/2013	-1	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	1	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	5	15.7
CBOE Volatility Index (VIX)	BUY	1/17/2013	8	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	18	15.65
CBOE Volatility Index (VIX)	BUY	1/18/2013	19	14.7
CBOE Volatility Index (VIX)	SELL	1/22/2013	-12	14.05
CBOE Volatility Index (VIX)	SELL	1/22/2013	-2	14.05
CBOE Volatility Index (VIX)	SELL	1/23/2013	-6	13.7
CBOE Volatility Index (VIX)	SELL	1/23/2013	-3	13.75
CBOE Volatility Index (VIX)	SELL	1/24/2013	-4	13.8
CBOE Volatility Index (VIX)	SELL	1/24/2013	-2	13.8
CBOE Volatility Index (VIX)	BUY	1/25/2013	4	14.15
CBOE Volatility Index (VIX)	SELL	1/28/2013	-2	14.5
CBOE Volatility Index (VIX)	BUY	1/28/2013	7	14.55
CBOE Volatility Index (VIX)	SELL	1/29/2013	-10	14
CBOE Volatility Index (VIX)	SELL	1/29/2013	-1	14
CBOE Volatility Index (VIX)	BUY	1/30/2013	1	15.1
CBOE Volatility Index (VIX)	BUY	1/30/2013	2	15.1
CBOE Volatility Index (VIX)	BUY	1/30/2013	8	15.15
CBOE Volatility Index (VIX)	BUY	1/30/2013	8	15.1

CBOE Volatility Index (VIX)	SELL	1/31/2013	-5	14.9
CBOE Volatility Index (VIX)	SELL	1/31/2013	-2	14.85
CBOE Volatility Index (VIX)	SELL	2/1/2013	-10	14.3
CBOE Volatility Index (VIX)	SELL	2/1/2013	-5	14.25
CBOE Volatility Index (VIX)	BUY	2/4/2013	2	15.2
CBOE Volatility Index (VIX)	SELL	2/5/2013	-12	14.35
CBOE Volatility Index (VIX)	SELL	2/6/2013	-6	14.15
CBOE Volatility Index (VIX)	SELL	2/6/2013	-5	14.1
CBOE Volatility Index (VIX)	SELL	2/7/2013	-4	14.05
CBOE Volatility Index (VIX)	SELL	2/7/2013	-3	14.1
CBOE Volatility Index (VIX)	SELL	2/7/2013	-1	14.1
CBOE Volatility Index (VIX)	SELL	2/8/2013	-13	13.75
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	6	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	6	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	9	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	10	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	10	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	11	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	12	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	12	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	13	13.45
CBOE Volatility Index (VIX)	BUY	2/11/2013	13	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	14	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	23	13.5
CBOE Volatility Index (VIX)	SELL	2/11/2013	-57	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-47	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-21	14.95
CBOE Volatility Index (VIX)	SELL	2/11/2013	-20	14.8

CBOE Volatility Index (VIX)	SELL	2/11/2013	-11	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-7	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-5	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-4	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-4	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-3	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	15
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.9
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	14.9
CBOE Volatility Index (VIX)	SELL	2/12/2013	-15	14.7
CBOE Volatility Index (VIX)	SELL	2/12/2013	-2	14.7
CBOE Volatility Index (VIX)	SELL	2/13/2013	-12	14.7
CBOE Volatility Index (VIX)	SELL	2/13/2013	-4	14.75
CBOE Volatility Index (VIX)	SELL	2/13/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	2/14/2013	-1	14.55
CBOE Volatility Index (VIX)	BUY	2/14/2013	47	14.6
CBOE Volatility Index (VIX)	SELL	2/15/2013	-22	14.45
CBOE Volatility Index (VIX)	SELL	2/15/2013	-14	14.45
CBOE Volatility Index (VIX)	SELL	2/15/2013	-10	14.45
CBOE Volatility Index (VIX)	SELL	2/15/2013	-8	14.45
CBOE Volatility Index (VIX)	SELL	2/15/2013	-7	14.45
CBOE Volatility Index (VIX)	BUY	2/19/2013	4	13.95
CBOE Volatility Index (VIX)	BUY	2/19/2013	5	13.9
CBOE Volatility Index (VIX)	BUY	2/19/2013	7	13.9
CBOE Volatility Index (VIX)	BUY	2/19/2013	20	13.9
CBOE Volatility Index (VIX)	BUY	2/20/2013	1	15.35
CBOE Volatility Index (VIX)	BUY	2/20/2013	1	15.35
CBOE Volatility Index (VIX)	BUY	2/20/2013	4	15.35
CBOE Volatility Index (VIX)	BUY	2/20/2013	11	15.35
CBOE Volatility Index (VIX)	BUY	2/21/2013	1	15.5
CBOE Volatility Index (VIX)	BUY	2/21/2013	1	15.5
CBOE Volatility Index (VIX)	BUY	2/21/2013	2	15.45
CBOE Volatility Index (VIX)	BUY	2/21/2013	2	15.45
CBOE Volatility Index (VIX)	SELL	2/22/2013	-12	14.85
CBOE Volatility Index (VIX)	BUY	2/22/2013	2	14.9
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.15

CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	2	17.6
CBOE Volatility Index (VIX)	BUY	2/25/2013	2	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	2	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	3	17.45
CBOE Volatility Index (VIX)	BUY	2/25/2013	4	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	7	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	8	17.4
CBOE Volatility Index (VIX)	BUY	2/25/2013	10	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	12	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	12	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	14	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	15	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	21	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	22	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	57	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	90	17.5
CBOE Volatility Index (VIX)	SELL	2/26/2013	-90	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-26	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-16	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-15	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-14	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-11	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-9	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-8	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-8	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-7	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-3	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-3	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-2	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-2	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-2	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	BUY	2/26/2013	2	16.95
CBOE Volatility Index (VIX)	BUY	2/26/2013	3	16.95
CBOE Volatility Index (VIX)	SELL	2/27/2013	-3	15.4
CBOE Volatility Index (VIX)	SELL	2/27/2013	-1	15.4
CBOE Volatility Index (VIX)	BUY	2/27/2013	3	15.45
CBOE Volatility Index (VIX)	BUY	2/28/2013	1	16.2
CBOE Volatility Index (VIX)	BUY	2/28/2013	1	16.15

CBOE Volatility Index (VIX)	BUY	2/28/2013	6	16.15
CBOE Volatility Index (VIX)	BUY	3/1/2013	2	16.35
CBOE Volatility Index (VIX)	BUY	3/1/2013	2	16.35
CBOE Volatility Index (VIX)	SELL	3/4/2013	-2	14.95
CBOE Volatility Index (VIX)	BUY	3/4/2013	1	15
CBOE Volatility Index (VIX)	SELL	3/5/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	3/5/2013	-1	14.55
CBOE Volatility Index (VIX)	SELL	3/6/2013	-1	14.65
CBOE Volatility Index (VIX)	SELL	3/6/2013	-1	14.65
CBOE Volatility Index (VIX)	SELL	3/7/2013	-7	14.2
CBOE Volatility Index (VIX)	SELL	3/7/2013	-1	14.2
CBOE Volatility Index (VIX)	SELL	3/8/2013	-6	13.8
CBOE Volatility Index (VIX)	SELL	3/8/2013	-1	13.8
CBOE Volatility Index (VIX)	SELL	3/11/2013	-6	13
CBOE Volatility Index (VIX)	SELL	3/11/2013	-3	13.05
CBOE Volatility Index (VIX)	SELL	3/11/2013	-2	13
CBOE Volatility Index (VIX)	SELL	3/13/2013	-7	12.95
CBOE Volatility Index (VIX)	SELL	3/13/2013	-1	12.95
CBOE Volatility Index (VIX)	SELL	3/13/2013	-1	13
CBOE Volatility Index (VIX)	SELL	3/14/2013	-10	12.55
CBOE Volatility Index (VIX)	SELL	3/14/2013	-2	12.55
CBOE Volatility Index (VIX)	SELL	3/15/2013	-3	12.6
CBOE Volatility Index (VIX)	SELL	3/15/2013	-1	12.55
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.9
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	13.75
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	7	13.55
CBOE Volatility Index (VIX)	BUY	3/18/2013	7	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	7	14

CBOE Volatility Index (VIX)	BUY	3/18/2013	8	13.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	8	13.5
CBOE Volatility Index (VIX)	BUY	3/18/2013	9	13.45
CBOE Volatility Index (VIX)	BUY	3/18/2013	10	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	11	13.25
CBOE Volatility Index (VIX)	BUY	3/18/2013	14	13.1
CBOE Volatility Index (VIX)	BUY	3/18/2013	15	13.2
CBOE Volatility Index (VIX)	BUY	3/18/2013	16	13.15
CBOE Volatility Index (VIX)	BUY	3/18/2013	26	13.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-13	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-12	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-12	14.95
CBOE Volatility Index (VIX)	SELL	3/18/2013	-12	15.05
CBOE Volatility Index (VIX)	SELL	3/18/2013	-12	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-10	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-9	14.9
CBOE Volatility Index (VIX)	SELL	3/18/2013	-9	15.4
CBOE Volatility Index (VIX)	SELL	3/18/2013	-8	14.7
CBOE Volatility Index (VIX)	SELL	3/18/2013	-8	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-7	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	14.85
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	15.4
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-5	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.1
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.15
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.2
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.35

CBOE Volatility Index (VIX)	BUY	3/18/2013	6	15.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	8	15.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	12	15.4
CBOE Volatility Index (VIX)	SELL	3/19/2013	-2	15.3
CBOE Volatility Index (VIX)	BUY	3/19/2013	4	15.35
CBOE Volatility Index (VIX)	SELL	3/20/2013	-7	14.5
CBOE Volatility Index (VIX)	BUY	3/21/2013	2	14.95
CBOE Volatility Index (VIX)	BUY	3/21/2013	2	14.95
CBOE Volatility Index (VIX)	BUY	3/22/2013	2	14.8
CBOE Volatility Index (VIX)	BUY	3/22/2013	3	14.75
CBOE Volatility Index (VIX)	BUY	3/22/2013	3	14.8
CBOE Volatility Index (VIX)	SELL	3/25/2013	-2	14.55
CBOE Volatility Index (VIX)	BUY	3/25/2013	2	14.55
CBOE Volatility Index (VIX)	BUY	3/25/2013	3	14.6
CBOE Volatility Index (VIX)	SELL	3/26/2013	-4	14.2
CBOE Volatility Index (VIX)	SELL	3/26/2013	-1	14.2
CBOE Volatility Index (VIX)	SELL	3/27/2013	-2	14.35
CBOE Volatility Index (VIX)	SELL	3/27/2013	-1	14.35
CBOE Volatility Index (VIX)	SELL	3/28/2013	-3	14.2
CBOE Volatility Index (VIX)	SELL	3/28/2013	-2	14.25
CBOE Volatility Index (VIX)	SELL	3/28/2013	-1	14.2
CBOE Volatility Index (VIX)	SELL	3/28/2013	-1	14.25
CBOE Volatility Index (VIX)	SELL	4/1/2013	-2	14.35
CBOE Volatility Index (VIX)	SELL	4/1/2013	-1	14.35
CBOE Volatility Index (VIX)	SELL	4/1/2013	-1	14.35
CBOE Volatility Index (VIX)	SELL	4/2/2013	-3	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-2	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-2	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-2	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-1	13.8
CBOE Volatility Index (VIX)	SELL	4/2/2013	-1	13.8
CBOE Volatility Index (VIX)	BUY	4/3/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	4/3/2013	4	14.7
CBOE Volatility Index (VIX)	SELL	4/4/2013	-4	14.25
CBOE Volatility Index (VIX)	SELL	4/4/2013	-4	14.25
CBOE Volatility Index (VIX)	SELL	4/4/2013	-1	14.25
CBOE Volatility Index (VIX)	BUY	4/4/2013	1	14.3
CBOE Volatility Index (VIX)	BUY	4/5/2013	5	14.3
CBOE Volatility Index (VIX)	SELL	4/8/2013	-7	13.6
CBOE Volatility Index (VIX)	SELL	4/8/2013	-3	13.65
CBOE Volatility Index (VIX)	SELL	4/8/2013	-2	13.65
CBOE Volatility Index (VIX)	SELL	4/8/2013	-1	13.65
CBOE Volatility Index (VIX)	BUY	4/9/2013	1	13.65
CBOE Volatility Index (VIX)	BUY	4/9/2013	1	13.6
CBOE Volatility Index (VIX)	SELL	4/10/2013	-3	13.05
CBOE Volatility Index (VIX)	SELL	4/10/2013	-1	13.05
CBOE Volatility Index (VIX)	SELL	4/11/2013	-2	13.15

CBOE Volatility Index (VIX)	BUY	4/11/2013	2	13.2
CBOE Volatility Index (VIX)	SELL	4/12/2013	-9	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-7	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-6	12.75
CBOE Volatility Index (VIX)	SELL	4/12/2013	-5	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-4	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-3	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-2	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-2	12.7
CBOE Volatility Index (VIX)	SELL	4/12/2013	-2	12.75
CBOE Volatility Index (VIX)	SELL	4/12/2013	-2	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-2	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-1	12.75
CBOE Volatility Index (VIX)	SELL	4/12/2013	-1	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-1	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-1	12.8
CBOE Volatility Index (VIX)	SELL	4/12/2013	-1	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	1	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	1	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	1	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	4	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	6	12.75
CBOE Volatility Index (VIX)	BUY	4/12/2013	9	12.75
CBOE Volatility Index (VIX)	BUY	4/12/2013	10	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	12	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	12	12.75
CBOE Volatility Index (VIX)	BUY	4/12/2013	12	12.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.9
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.05
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.05
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.75

CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.65
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.15
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	15.9
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	15.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	15.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	15.7
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	8	14.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	14.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	15.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	13	14.45
CBOE Volatility Index (VIX)	SELL	4/15/2013	-32	15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-22	15.65
CBOE Volatility Index (VIX)	SELL	4/15/2013	-14	15.05
CBOE Volatility Index (VIX)	SELL	4/15/2013	-10	15.1
CBOE Volatility Index (VIX)	SELL	4/15/2013	-10	15.75
CBOE Volatility Index (VIX)	SELL	4/15/2013	-9	14.95
CBOE Volatility Index (VIX)	SELL	4/15/2013	-8	14.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-6	15.15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-6	15.25
CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	15.2
CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	15.3

CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	14.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-4	15.35
CBOE Volatility Index (VIX)	SELL	4/15/2013	-4	15.6
CBOE Volatility Index (VIX)	SELL	4/15/2013	-4	15.7
CBOE Volatility Index (VIX)	SELL	4/15/2013	-4	15.85
CBOE Volatility Index (VIX)	SELL	4/15/2013	-3	14.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	14.85
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.4
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.5
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16.05
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16.15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16.25
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16.3
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.1
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	8	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	9	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	10	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	10	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	14	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	22	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	32	16.35
CBOE Volatility Index (VIX)	SELL	4/16/2013	-65	14.6
CBOE Volatility Index (VIX)	SELL	4/16/2013	-60	14.6

CBOE Volatility Index (VIX)	SELL	4/16/2013	-8	14.6
CBOE Volatility Index (VIX)	SELL	4/16/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	4/16/2013	-2	14.6
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	4/16/2013	4	14.65
CBOE Volatility Index (VIX)	BUY	4/17/2013	1	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.25
CBOE Volatility Index (VIX)	BUY	4/17/2013	2	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	8	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	11	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	60	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	65	16.35
CBOE Volatility Index (VIX)	SELL	4/18/2013	-1	17.05
CBOE Volatility Index (VIX)	BUY	4/18/2013	11	17.1
CBOE Volatility Index (VIX)	SELL	4/19/2013	-46	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-26	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-15	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-11	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-11	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-6	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-5	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-3	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-3	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-1	15.95
CBOE Volatility Index (VIX)	BUY	4/19/2013	2	16
CBOE Volatility Index (VIX)	BUY	4/19/2013	15	15.95
CBOE Volatility Index (VIX)	SELL	4/22/2013	-5	15.3
CBOE Volatility Index (VIX)	SELL	4/22/2013	-4	15.3
CBOE Volatility Index (VIX)	SELL	4/22/2013	-1	15.3
CBOE Volatility Index (VIX)	SELL	4/23/2013	-5	14.5
CBOE Volatility Index (VIX)	SELL	4/23/2013	-1	14.5
CBOE Volatility Index (VIX)	SELL	4/24/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	4/24/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	4/25/2013	-4	14.75
CBOE Volatility Index (VIX)	SELL	4/25/2013	-2	14.75
CBOE Volatility Index (VIX)	BUY	4/25/2013	6	14.8

CBOE Volatility Index (VIX)	SELL	4/26/2013	-3	14.8
CBOE Volatility Index (VIX)	BUY	4/26/2013	2	14.85
CBOE Volatility Index (VIX)	SELL	4/29/2013	-2	14.7
CBOE Volatility Index (VIX)	BUY	4/29/2013	5	14.75
CBOE Volatility Index (VIX)	SELL	4/30/2013	-4	14.45
CBOE Volatility Index (VIX)	SELL	4/30/2013	-4	14.45
CBOE Volatility Index (VIX)	SELL	5/1/2013	-1	15.1
CBOE Volatility Index (VIX)	SELL	5/1/2013	-1	15.15
CBOE Volatility Index (VIX)	BUY	5/1/2013	1	15.15
CBOE Volatility Index (VIX)	BUY	5/1/2013	1	15.2
CBOE Volatility Index (VIX)	SELL	5/2/2013	-4	14.5
CBOE Volatility Index (VIX)	SELL	5/2/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	5/3/2013	-2	14.2
CBOE Volatility Index (VIX)	BUY	5/3/2013	2	14.25
CBOE Volatility Index (VIX)	SELL	5/6/2013	-5	13.9
CBOE Volatility Index (VIX)	SELL	5/6/2013	-3	13.9
CBOE Volatility Index (VIX)	BUY	5/7/2013	26	13.85
CBOE Volatility Index (VIX)	BUY	5/7/2013	46	13.85
CBOE Volatility Index (VIX)	SELL	5/8/2013	-2	13.95
CBOE Volatility Index (VIX)	BUY	5/8/2013	2	14
CBOE Volatility Index (VIX)	SELL	5/9/2013	-2	14.15
CBOE Volatility Index (VIX)	SELL	5/9/2013	-1	14.15
CBOE Volatility Index (VIX)	SELL	5/10/2013	-2	13.85
CBOE Volatility Index (VIX)	SELL	5/10/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	5/10/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	5/13/2013	-2	13.65
CBOE Volatility Index (VIX)	SELL	5/13/2013	-1	13.65
CBOE Volatility Index (VIX)	SELL	5/14/2013	-3	13.5
CBOE Volatility Index (VIX)	BUY	5/14/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	5/15/2013	1	13.7
CBOE Volatility Index (VIX)	BUY	5/15/2013	3	13.7
CBOE Volatility Index (VIX)	BUY	5/15/2013	5	13.7
CBOE Volatility Index (VIX)	SELL	5/16/2013	-2	13.85
CBOE Volatility Index (VIX)	SELL	5/16/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	5/17/2013	-3	13.15
CBOE Volatility Index (VIX)	SELL	5/17/2013	-1	13.15
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.3

CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	5	13.3
CBOE Volatility Index (VIX)	BUY	5/20/2013	5	13.35
CBOE Volatility Index (VIX)	SELL	5/20/2013	-27	15.05
CBOE Volatility Index (VIX)	SELL	5/20/2013	-17	15.05
CBOE Volatility Index (VIX)	SELL	5/20/2013	-11	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-8	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-4	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-1	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-1	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-1	15.1
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	15.1
CBOE Volatility Index (VIX)	BUY	5/21/2013	1	15.35
CBOE Volatility Index (VIX)	BUY	5/22/2013	1	15.3
CBOE Volatility Index (VIX)	BUY	5/23/2013	1	15.5
CBOE Volatility Index (VIX)	SELL	5/24/2013	-2	15.4
CBOE Volatility Index (VIX)	SELL	5/24/2013	-1	15.4
CBOE Volatility Index (VIX)	SELL	5/28/2013	-2	15.15
CBOE Volatility Index (VIX)	SELL	5/28/2013	-1	15.15
CBOE Volatility Index (VIX)	SELL	5/29/2013	-2	15.25
CBOE Volatility Index (VIX)	SELL	5/30/2013	-2	15.35
CBOE Volatility Index (VIX)	SELL	5/30/2013	-2	15.35
CBOE Volatility Index (VIX)	BUY	5/31/2013	8	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	11	16.1
CBOE Volatility Index (VIX)	BUY	5/31/2013	17	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	27	16.1
CBOE Volatility Index (VIX)	BUY	6/3/2013	1	15.95
CBOE Volatility Index (VIX)	SELL	6/5/2013	-2	16.95

CBOE Volatility Index (VIX)	SELL	6/5/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	6/5/2013	-1	16.95
CBOE Volatility Index (VIX)	BUY	6/5/2013	1	17
CBOE Volatility Index (VIX)	BUY	6/5/2013	2	17
CBOE Volatility Index (VIX)	BUY	6/5/2013	2	17
CBOE Volatility Index (VIX)	BUY	6/5/2013	2	17
CBOE Volatility Index (VIX)	BUY	6/6/2013	1	16.45
CBOE Volatility Index (VIX)	BUY	6/6/2013	2	16.45
CBOE Volatility Index (VIX)	BUY	6/6/2013	2	16.45
CBOE Volatility Index (VIX)	SELL	6/7/2013	-33	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-25	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-2	15.7
CBOE Volatility Index (VIX)	BUY	6/7/2013	2	15.75
CBOE Volatility Index (VIX)	SELL	6/10/2013	-2	15.55
CBOE Volatility Index (VIX)	BUY	6/10/2013	1	15.6
CBOE Volatility Index (VIX)	BUY	6/11/2013	1	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	2	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	2	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	2	16.8
CBOE Volatility Index (VIX)	BUY	6/11/2013	2	16.9
CBOE Volatility Index (VIX)	BUY	6/11/2013	25	16.8
CBOE Volatility Index (VIX)	BUY	6/11/2013	33	16.85
CBOE Volatility Index (VIX)	SELL	6/12/2013	-2	18.15
CBOE Volatility Index (VIX)	SELL	6/12/2013	-2	18.15
CBOE Volatility Index (VIX)	BUY	6/12/2013	2	18.2
CBOE Volatility Index (VIX)	BUY	6/12/2013	2	18.2
CBOE Volatility Index (VIX)	SELL	6/13/2013	-7	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-6	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-5	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-4	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-4	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-4	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-3	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-3	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-3	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-1	16.65
CBOE Volatility Index (VIX)	BUY	6/13/2013	2	16.7
CBOE Volatility Index (VIX)	BUY	6/14/2013	4	17.55
CBOE Volatility Index (VIX)	BUY	6/14/2013	6	17.55
CBOE Volatility Index (VIX)	BUY	6/17/2013	1	17.1
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	16.8

CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.2
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.35
CBOE Volatility Index (VIX)	BUY	6/17/2013	3	17.15
CBOE Volatility Index (VIX)	BUY	6/17/2013	3	17.3
CBOE Volatility Index (VIX)	BUY	6/17/2013	3	17.4
CBOE Volatility Index (VIX)	BUY	6/17/2013	4	16.95
CBOE Volatility Index (VIX)	BUY	6/17/2013	4	17.25
CBOE Volatility Index (VIX)	BUY	6/17/2013	5	17.05
CBOE Volatility Index (VIX)	BUY	6/17/2013	7	16.9
CBOE Volatility Index (VIX)	SELL	6/17/2013	-9	18
CBOE Volatility Index (VIX)	SELL	6/17/2013	-5	17.95
CBOE Volatility Index (VIX)	SELL	6/17/2013	-4	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-3	17.85
CBOE Volatility Index (VIX)	SELL	6/17/2013	-3	18.05
CBOE Volatility Index (VIX)	SELL	6/17/2013	-3	18.1
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.7
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.85
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	17.75
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	17.9
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	17.85
CBOE Volatility Index (VIX)	BUY	6/17/2013	1	17.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	1	17.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.8
CBOE Volatility Index (VIX)	BUY	6/18/2013	1	17.65
CBOE Volatility Index (VIX)	SELL	6/19/2013	-2	17.55
CBOE Volatility Index (VIX)	BUY	6/19/2013	4	17.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	1	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	1	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	2	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	2	19.55
CBOE Volatility Index (VIX)	BUY	6/20/2013	3	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	3	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	3	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	5	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	9	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	12	19.6
CBOE Volatility Index (VIX)	SELL	6/21/2013	-12	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-11	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-7	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-2	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-1	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-1	18.95

CBOE Volatility Index (VIX)	SELL	6/21/2013	-1	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-1	18.95
CBOE Volatility Index (VIX)	BUY	6/21/2013	1	19
CBOE Volatility Index (VIX)	BUY	6/24/2013	1	20.15
CBOE Volatility Index (VIX)	SELL	6/25/2013	-1	19.4
CBOE Volatility Index (VIX)	BUY	6/25/2013	1	19.4
CBOE Volatility Index (VIX)	SELL	6/26/2013	-1	18.85
CBOE Volatility Index (VIX)	BUY	6/26/2013	2	18.9
CBOE Volatility Index (VIX)	SELL	6/27/2013	-1	18.1
CBOE Volatility Index (VIX)	SELL	6/27/2013	-1	18.15
CBOE Volatility Index (VIX)	SELL	6/28/2013	-1	18
CBOE Volatility Index (VIX)	SELL	7/1/2013	-1	17.45
CBOE Volatility Index (VIX)	SELL	7/2/2013	-6	17.55
CBOE Volatility Index (VIX)	SELL	7/2/2013	-2	17.55
CBOE Volatility Index (VIX)	SELL	7/3/2013	-1	17.25
CBOE Volatility Index (VIX)	SELL	7/5/2013	-3	15.95
CBOE Volatility Index (VIX)	SELL	7/5/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	7/8/2013	-2	15.3
CBOE Volatility Index (VIX)	SELL	7/8/2013	-2	15.3
CBOE Volatility Index (VIX)	SELL	7/9/2013	-3	15.05
CBOE Volatility Index (VIX)	SELL	7/9/2013	-1	15.05
CBOE Volatility Index (VIX)	SELL	7/10/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	7/10/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	7/11/2013	-1	14.45
CBOE Volatility Index (VIX)	SELL	7/11/2013	-1	14.45
CBOE Volatility Index (VIX)	BUY	7/11/2013	1	14.5
CBOE Volatility Index (VIX)	SELL	7/12/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	7/12/2013	-1	14.6
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	3	14.05

CBOE Volatility Index (VIX)	BUY	7/15/2013	3	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	6	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	7	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	11	14
CBOE Volatility Index (VIX)	SELL	7/15/2013	-25	15.7
CBOE Volatility Index (VIX)	SELL	7/15/2013	-12	15.75
CBOE Volatility Index (VIX)	SELL	7/15/2013	-7	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-6	15.8
CBOE Volatility Index (VIX)	SELL	7/15/2013	-2	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-1	15.65
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	15.8
CBOE Volatility Index (VIX)	SELL	7/17/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	7/17/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	7/19/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	7/22/2013	-1	14.7
CBOE Volatility Index (VIX)	SELL	7/22/2013	-1	14.7
CBOE Volatility Index (VIX)	SELL	7/23/2013	-2	14.6
CBOE Volatility Index (VIX)	SELL	7/23/2013	-1	14.6
CBOE Volatility Index (VIX)	SELL	7/24/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	7/24/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	7/25/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	7/26/2013	-2	14.4
CBOE Volatility Index (VIX)	SELL	7/26/2013	-1	14.4
CBOE Volatility Index (VIX)	SELL	7/29/2013	-1	14.6
CBOE Volatility Index (VIX)	SELL	7/29/2013	-1	14.6
CBOE Volatility Index (VIX)	SELL	7/30/2013	-2	14.25
CBOE Volatility Index (VIX)	SELL	7/31/2013	-1	13.9
CBOE Volatility Index (VIX)	SELL	8/1/2013	-1	13.55
CBOE Volatility Index (VIX)	SELL	8/1/2013	-1	13.55
CBOE Volatility Index (VIX)	SELL	8/5/2013	-1	13
CBOE Volatility Index (VIX)	SELL	8/5/2013	-1	13
CBOE Volatility Index (VIX)	SELL	8/6/2013	-1	13.35
CBOE Volatility Index (VIX)	SELL	8/7/2013	-1	13.55
CBOE Volatility Index (VIX)	SELL	8/8/2013	-2	13.25
CBOE Volatility Index (VIX)	BUY	8/9/2013	1	13.6
CBOE Volatility Index (VIX)	SELL	8/12/2013	-2	13.3
CBOE Volatility Index (VIX)	SELL	8/12/2013	-2	13.3
CBOE Volatility Index (VIX)	SELL	8/12/2013	-1	13.3
CBOE Volatility Index (VIX)	SELL	8/13/2013	-1	13.05
CBOE Volatility Index (VIX)	SELL	8/14/2013	-1	13.3
CBOE Volatility Index (VIX)	SELL	8/14/2013	-1	13.25
CBOE Volatility Index (VIX)	SELL	8/14/2013	-1	13.3
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25

CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	6	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	7	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	12	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	25	14.25
CBOE Volatility Index (VIX)	SELL	8/16/2013	-17	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-16	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-13	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-12	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-10	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-8	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-7	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-1	14.35
CBOE Volatility Index (VIX)	BUY	8/16/2013	1	14.4
CBOE Volatility Index (VIX)	BUY	8/16/2013	1	14.4
CBOE Volatility Index (VIX)	BUY	8/19/2013	7	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	8	14.9
CBOE Volatility Index (VIX)	BUY	8/19/2013	10	14.8
CBOE Volatility Index (VIX)	BUY	8/19/2013	12	14.75
CBOE Volatility Index (VIX)	BUY	8/19/2013	13	14.85
CBOE Volatility Index (VIX)	BUY	8/19/2013	16	15
CBOE Volatility Index (VIX)	BUY	8/19/2013	17	14.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-11	15.75
CBOE Volatility Index (VIX)	SELL	8/19/2013	-11	15.8

CBOE Volatility Index (VIX)	SELL	8/19/2013	-7	15.85
CBOE Volatility Index (VIX)	SELL	8/19/2013	-5	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	BUY	8/19/2013	3	15.95
CBOE Volatility Index (VIX)	BUY	8/19/2013	4	15.95
CBOE Volatility Index (VIX)	SELL	8/20/2013	-1	15.6
CBOE Volatility Index (VIX)	BUY	8/20/2013	2	15.6
CBOE Volatility Index (VIX)	BUY	8/20/2013	2	15.65
CBOE Volatility Index (VIX)	BUY	8/21/2013	2	16.1
CBOE Volatility Index (VIX)	BUY	8/21/2013	4	16.1
CBOE Volatility Index (VIX)	SELL	8/22/2013	-2	15.4
CBOE Volatility Index (VIX)	SELL	8/23/2013	-2	15.15
CBOE Volatility Index (VIX)	SELL	8/23/2013	-1	15.15
CBOE Volatility Index (VIX)	BUY	8/26/2013	1	15.85
CBOE Volatility Index (VIX)	BUY	8/26/2013	4	15.85
CBOE Volatility Index (VIX)	BUY	8/27/2013	2	17.15
CBOE Volatility Index (VIX)	BUY	8/27/2013	3	17.15
CBOE Volatility Index (VIX)	BUY	8/28/2013	1	17.3
CBOE Volatility Index (VIX)	BUY	8/28/2013	1	17.3
CBOE Volatility Index (VIX)	BUY	8/28/2013	1	17.35
CBOE Volatility Index (VIX)	BUY	8/29/2013	1	17.35
CBOE Volatility Index (VIX)	BUY	8/29/2013	1	17.35
CBOE Volatility Index (VIX)	BUY	8/29/2013	2	17.4
CBOE Volatility Index (VIX)	BUY	8/30/2013	2	17.5
CBOE Volatility Index (VIX)	BUY	8/30/2013	2	17.55

CBOE Volatility Index (VIX)	BUY	8/30/2013	4	17.5
CBOE Volatility Index (VIX)	BUY	8/30/2013	5	17.55
CBOE Volatility Index (VIX)	SELL	9/4/2013	-1	16.7
CBOE Volatility Index (VIX)	BUY	9/4/2013	1	16.75
CBOE Volatility Index (VIX)	SELL	9/5/2013	-2	16.35
CBOE Volatility Index (VIX)	BUY	9/5/2013	1	16.4
CBOE Volatility Index (VIX)	SELL	9/6/2013	-2	16.45
CBOE Volatility Index (VIX)	BUY	9/6/2013	1	16.5
CBOE Volatility Index (VIX)	SELL	9/9/2013	-3	15.8
CBOE Volatility Index (VIX)	SELL	9/10/2013	-2	15.15
CBOE Volatility Index (VIX)	SELL	9/11/2013	-8	14.5
CBOE Volatility Index (VIX)	SELL	9/12/2013	-1	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	1	14.75
CBOE Volatility Index (VIX)	BUY	9/13/2013	1	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	1	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	1	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/13/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/13/2013	2	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	2	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	2	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	3	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	4	14.7
CBOE Volatility Index (VIX)	BUY	9/13/2013	7	14.75
CBOE Volatility Index (VIX)	BUY	9/13/2013	8	14.8
CBOE Volatility Index (VIX)	BUY	9/13/2013	11	14.75
CBOE Volatility Index (VIX)	BUY	9/13/2013	11	14.75

Schedule A
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Security	Buy / Sell	Date	Quantity	Price
CBOE Volatility Index (VIX)	SELL	4/19/2012	-14	20.35
CBOE Volatility Index (VIX)	SELL	4/19/2012	-4	20.35
CBOE Volatility Index (VIX)	SELL	4/19/2012	-1	20.35
CBOE Volatility Index (VIX)	BUY	4/19/2012	1	23.75
CBOE Volatility Index (VIX)	BUY	4/19/2012	1	23.8
CBOE Volatility Index (VIX)	BUY	4/19/2012	4	23.8
CBOE Volatility Index (VIX)	BUY	4/19/2012	7	23.75
CBOE Volatility Index (VIX)	SELL	4/23/2012	-1	20.55
CBOE Volatility Index (VIX)	SELL	4/23/2012	-1	20.6
CBOE Volatility Index (VIX)	BUY	4/23/2012	1	23.95
CBOE Volatility Index (VIX)	SELL	4/24/2012	-1	19.75
CBOE Volatility Index (VIX)	BUY	4/24/2012	1	23.35
CBOE Volatility Index (VIX)	SELL	4/25/2012	-5	18.55
CBOE Volatility Index (VIX)	SELL	4/25/2012	-4	18.6
CBOE Volatility Index (VIX)	BUY	4/25/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	4/25/2012	2	22.35
CBOE Volatility Index (VIX)	BUY	4/25/2012	3	22.3
CBOE Volatility Index (VIX)	SELL	4/26/2012	-8	17.95
CBOE Volatility Index (VIX)	SELL	4/26/2012	-4	17.95
CBOE Volatility Index (VIX)	BUY	4/26/2012	2	21.85
CBOE Volatility Index (VIX)	BUY	4/26/2012	2	21.85
CBOE Volatility Index (VIX)	BUY	4/26/2012	4	21.8
CBOE Volatility Index (VIX)	SELL	4/27/2012	-4	18
CBOE Volatility Index (VIX)	BUY	4/27/2012	2	21.7
CBOE Volatility Index (VIX)	SELL	4/30/2012	-1	18.45
CBOE Volatility Index (VIX)	SELL	4/30/2012	-1	21.95
CBOE Volatility Index (VIX)	SELL	5/1/2012	-2	17.95
CBOE Volatility Index (VIX)	SELL	5/2/2012	-3	18.05
CBOE Volatility Index (VIX)	BUY	5/2/2012	1	21.6
CBOE Volatility Index (VIX)	SELL	5/3/2012	-2	18.75
CBOE Volatility Index (VIX)	BUY	5/3/2012	1	22
CBOE Volatility Index (VIX)	SELL	5/4/2012	-1	19.85
CBOE Volatility Index (VIX)	BUY	5/4/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	5/8/2012	1	19.6
CBOE Volatility Index (VIX)	BUY	5/8/2012	1	22.55
CBOE Volatility Index (VIX)	SELL	5/9/2012	-1	20.5
CBOE Volatility Index (VIX)	BUY	5/9/2012	1	23.25
CBOE Volatility Index (VIX)	BUY	5/10/2012	4	19.35
CBOE Volatility Index (VIX)	BUY	5/10/2012	1	22.4
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15

CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	1	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	2	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	2	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	3	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	4	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	4	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	4	20.15
CBOE Volatility Index (VIX)	BUY	5/11/2012	5	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	8	20.1
CBOE Volatility Index (VIX)	BUY	5/11/2012	14	20.1
CBOE Volatility Index (VIX)	SELL	5/11/2012	-23	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-7	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-5	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-3	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-2	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.4
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	5/11/2012	-1	21.45
CBOE Volatility Index (VIX)	BUY	5/14/2012	3	22.9
CBOE Volatility Index (VIX)	SELL	5/14/2012	-7	23.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-4	23.55
CBOE Volatility Index (VIX)	SELL	5/14/2012	-4	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-3	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.55
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.5
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.65
CBOE Volatility Index (VIX)	SELL	5/14/2012	-2	23.65
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.4
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.7
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.75
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.8
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.85
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.45
CBOE Volatility Index (VIX)	SELL	5/14/2012	-1	23.7
CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.55

CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.8
CBOE Volatility Index (VIX)	BUY	5/14/2012	1	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	2	24.45
CBOE Volatility Index (VIX)	BUY	5/14/2012	3	24.35
CBOE Volatility Index (VIX)	BUY	5/14/2012	3	24.45
CBOE Volatility Index (VIX)	BUY	5/14/2012	3	24.5
CBOE Volatility Index (VIX)	BUY	5/14/2012	3	24.6
CBOE Volatility Index (VIX)	BUY	5/14/2012	4	24.25
CBOE Volatility Index (VIX)	BUY	5/14/2012	4	24.4
CBOE Volatility Index (VIX)	BUY	5/14/2012	5	24.95
CBOE Volatility Index (VIX)	BUY	5/14/2012	11	24.3
CBOE Volatility Index (VIX)	BUY	5/15/2012	1	23.8
CBOE Volatility Index (VIX)	BUY	5/15/2012	1	23.85
CBOE Volatility Index (VIX)	BUY	5/16/2012	2	24.45
CBOE Volatility Index (VIX)	SELL	5/16/2012	-1	26.15
CBOE Volatility Index (VIX)	BUY	5/17/2012	7	26.2
CBOE Volatility Index (VIX)	BUY	5/17/2012	23	26.2
CBOE Volatility Index (VIX)	SELL	5/17/2012	-11	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-5	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-4	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-4	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-3	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-3	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-3	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-3	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-2	27.1
CBOE Volatility Index (VIX)	SELL	5/17/2012	-1	27.15
CBOE Volatility Index (VIX)	SELL	5/17/2012	-1	27.15
CBOE Volatility Index (VIX)	SELL	5/18/2012	-4	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-3	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-2	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	SELL	5/18/2012	-1	28
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.4
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45

CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	1	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	2	28.45
CBOE Volatility Index (VIX)	BUY	5/18/2012	4	28.45
CBOE Volatility Index (VIX)	BUY	5/21/2012	2	24.3
CBOE Volatility Index (VIX)	BUY	5/21/2012	2	24.4
CBOE Volatility Index (VIX)	SELL	5/21/2012	-1	26.45
CBOE Volatility Index (VIX)	BUY	5/22/2012	1	24.95
CBOE Volatility Index (VIX)	BUY	5/22/2012	1	25.05
CBOE Volatility Index (VIX)	BUY	5/22/2012	2	25
CBOE Volatility Index (VIX)	SELL	5/22/2012	-2	27.1
CBOE Volatility Index (VIX)	SELL	5/22/2012	-1	27.15
CBOE Volatility Index (VIX)	SELL	5/22/2012	-1	27.1
CBOE Volatility Index (VIX)	BUY	5/23/2012	1	24.85
CBOE Volatility Index (VIX)	SELL	5/23/2012	-2	26.85
CBOE Volatility Index (VIX)	BUY	5/24/2012	2	24.3
CBOE Volatility Index (VIX)	SELL	5/25/2012	-1	24.5
CBOE Volatility Index (VIX)	SELL	5/29/2012	-2	23.05
CBOE Volatility Index (VIX)	SELL	5/29/2012	-1	23.05
CBOE Volatility Index (VIX)	BUY	5/29/2012	1	25.6
CBOE Volatility Index (VIX)	SELL	5/30/2012	-1	25.6
CBOE Volatility Index (VIX)	SELL	5/30/2012	-1	25.6
CBOE Volatility Index (VIX)	BUY	5/30/2012	2	27.2
CBOE Volatility Index (VIX)	BUY	5/31/2012	1	25.95
CBOE Volatility Index (VIX)	BUY	6/1/2012	1	27.85
CBOE Volatility Index (VIX)	SELL	6/1/2012	-1	29.1
CBOE Volatility Index (VIX)	BUY	6/4/2012	5	27
CBOE Volatility Index (VIX)	SELL	6/4/2012	-2	28.85
CBOE Volatility Index (VIX)	SELL	6/4/2012	-1	28.8
CBOE Volatility Index (VIX)	BUY	6/5/2012	3	25.65
CBOE Volatility Index (VIX)	SELL	6/5/2012	-2	27.95
CBOE Volatility Index (VIX)	BUY	6/6/2012	2	23.45
CBOE Volatility Index (VIX)	SELL	6/6/2012	-1	26.55
CBOE Volatility Index (VIX)	SELL	6/7/2012	-1	23.1
CBOE Volatility Index (VIX)	SELL	6/7/2012	-1	26.45
CBOE Volatility Index (VIX)	SELL	6/8/2012	-1	21.7
CBOE Volatility Index (VIX)	SELL	6/8/2012	-1	21.75
CBOE Volatility Index (VIX)	BUY	6/8/2012	1	25.05
CBOE Volatility Index (VIX)	BUY	6/8/2012	1	25.05

CBOE Volatility Index (VIX)	SELL	6/11/2012	-1	24.45
CBOE Volatility Index (VIX)	SELL	6/11/2012	-1	24.5
CBOE Volatility Index (VIX)	BUY	6/11/2012	1	27.3
CBOE Volatility Index (VIX)	BUY	6/12/2012	1	23.4
CBOE Volatility Index (VIX)	BUY	6/14/2012	2	23.05
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.1
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.15
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.2
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	22.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	21.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	21.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	22.55
CBOE Volatility Index (VIX)	BUY	6/15/2012	4	22.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-6	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-4	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	24.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.8
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.9
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	23.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.6

CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.2
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	24.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-4	25.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.3
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.65
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.95
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	25.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.7
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.05
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.15
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	25.85
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.1
CBOE Volatility Index (VIX)	SELL	6/15/2012	-3	26.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-2	26.6
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.4
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.35
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.45
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.55
CBOE Volatility Index (VIX)	SELL	6/15/2012	-1	26.6
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.75
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.95
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.05
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.1
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.15
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.4
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	26.9
CBOE Volatility Index (VIX)	BUY	6/15/2012	1	27.25
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	26.8

CBOE Volatility Index (VIX)	BUY	6/15/2012	2	26.85
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	27.35
CBOE Volatility Index (VIX)	BUY	6/15/2012	2	26.8
CBOE Volatility Index (VIX)	BUY	6/15/2012	3	27.3
CBOE Volatility Index (VIX)	SELL	6/18/2012	-1	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	23.75
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	23.6
CBOE Volatility Index (VIX)	BUY	6/18/2012	3	23.75
CBOE Volatility Index (VIX)	BUY	6/18/2012	4	23.7
CBOE Volatility Index (VIX)	BUY	6/18/2012	6	23.65
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.25
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.3
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.3
CBOE Volatility Index (VIX)	BUY	6/18/2012	1	26.3
CBOE Volatility Index (VIX)	BUY	6/18/2012	2	26.35
CBOE Volatility Index (VIX)	BUY	6/18/2012	3	26.35
CBOE Volatility Index (VIX)	BUY	6/18/2012	4	26.35
CBOE Volatility Index (VIX)	BUY	6/18/2012	8	26.3
CBOE Volatility Index (VIX)	SELL	6/19/2012	-1	25.25
CBOE Volatility Index (VIX)	SELL	6/21/2012	-1	23.15
CBOE Volatility Index (VIX)	SELL	6/21/2012	-1	23.2
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	21.95
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	22
CBOE Volatility Index (VIX)	BUY	6/22/2012	1	22
CBOE Volatility Index (VIX)	SELL	6/22/2012	-1	25.2
CBOE Volatility Index (VIX)	SELL	6/25/2012	-1	25.65
CBOE Volatility Index (VIX)	SELL	6/26/2012	-1	25.1
CBOE Volatility Index (VIX)	BUY	6/27/2012	1	21.75
CBOE Volatility Index (VIX)	SELL	6/28/2012	-2	21.35
CBOE Volatility Index (VIX)	SELL	6/28/2012	-1	21.3
CBOE Volatility Index (VIX)	SELL	6/29/2012	-1	19.55
CBOE Volatility Index (VIX)	SELL	6/29/2012	-1	19.6
CBOE Volatility Index (VIX)	BUY	6/29/2012	2	23.65
CBOE Volatility Index (VIX)	SELL	7/2/2012	-1	18.15
CBOE Volatility Index (VIX)	BUY	7/2/2012	1	22.6
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.7
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.75
CBOE Volatility Index (VIX)	SELL	7/3/2012	-1	17.75
CBOE Volatility Index (VIX)	BUY	7/3/2012	2	22
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	7/5/2012	-1	18.7

CBOE Volatility Index (VIX)	BUY	7/5/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	7/6/2012	1	22.35
CBOE Volatility Index (VIX)	BUY	7/9/2012	1	18.3
CBOE Volatility Index (VIX)	BUY	7/9/2012	2	18.3
CBOE Volatility Index (VIX)	SELL	7/9/2012	-1	22.1
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.15
CBOE Volatility Index (VIX)	SELL	7/10/2012	-1	19.15
CBOE Volatility Index (VIX)	SELL	7/12/2012	-1	18.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.85
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.5
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	17.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-5	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.6

CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.75
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	19.65
CBOE Volatility Index (VIX)	SELL	7/13/2012	-8	21.35
CBOE Volatility Index (VIX)	SELL	7/13/2012	-4	21.45
CBOE Volatility Index (VIX)	SELL	7/13/2012	-3	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.4
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.5
CBOE Volatility Index (VIX)	SELL	7/13/2012	-2	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	SELL	7/13/2012	-1	21.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	1	22.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.55
CBOE Volatility Index (VIX)	BUY	7/13/2012	2	22.6
CBOE Volatility Index (VIX)	BUY	7/13/2012	3	22.8
CBOE Volatility Index (VIX)	BUY	7/13/2012	6	22.7
CBOE Volatility Index (VIX)	BUY	7/13/2012	6	22.75
CBOE Volatility Index (VIX)	BUY	7/16/2012	1	22.75
CBOE Volatility Index (VIX)	SELL	7/17/2012	-2	18.5
CBOE Volatility Index (VIX)	BUY	7/17/2012	1	22.15
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.6
CBOE Volatility Index (VIX)	SELL	7/18/2012	-1	18.75
CBOE Volatility Index (VIX)	BUY	7/18/2012	1	22.3
CBOE Volatility Index (VIX)	SELL	7/19/2012	-1	18.2
CBOE Volatility Index (VIX)	SELL	7/19/2012	-1	18.2
CBOE Volatility Index (VIX)	BUY	7/19/2012	2	21.95
CBOE Volatility Index (VIX)	SELL	7/20/2012	-1	19.1
CBOE Volatility Index (VIX)	SELL	7/20/2012	-1	19.1
CBOE Volatility Index (VIX)	SELL	7/20/2012	-1	19.1

CBOE Volatility Index (VIX)	BUY	7/20/2012	1	22.65
CBOE Volatility Index (VIX)	BUY	7/20/2012	1	22.7
CBOE Volatility Index (VIX)	SELL	7/23/2012	-2	20.65
CBOE Volatility Index (VIX)	BUY	7/23/2012	1	23.85
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	2	21.8
CBOE Volatility Index (VIX)	BUY	7/24/2012	1	24.5
CBOE Volatility Index (VIX)	BUY	7/25/2012	1	23.85
CBOE Volatility Index (VIX)	SELL	7/26/2012	-1	19.2
CBOE Volatility Index (VIX)	BUY	7/26/2012	1	22.6
CBOE Volatility Index (VIX)	SELL	7/27/2012	-1	18.6
CBOE Volatility Index (VIX)	BUY	7/27/2012	1	22.4
CBOE Volatility Index (VIX)	BUY	7/27/2012	1	22.4
CBOE Volatility Index (VIX)	BUY	7/31/2012	1	19.45
CBOE Volatility Index (VIX)	SELL	7/31/2012	-2	22.8
CBOE Volatility Index (VIX)	BUY	8/1/2012	1	19.55
CBOE Volatility Index (VIX)	BUY	8/1/2012	1	19.9
CBOE Volatility Index (VIX)	BUY	8/1/2012	1	19.9
CBOE Volatility Index (VIX)	SELL	8/1/2012	-2	23.1
CBOE Volatility Index (VIX)	SELL	8/1/2012	-1	22.9
CBOE Volatility Index (VIX)	BUY	8/2/2012	1	18.75
CBOE Volatility Index (VIX)	SELL	8/2/2012	-1	22.45
CBOE Volatility Index (VIX)	BUY	8/3/2012	1	17.35
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.5
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	8/3/2012	-1	21.45
CBOE Volatility Index (VIX)	SELL	8/6/2012	-1	16.85
CBOE Volatility Index (VIX)	SELL	8/6/2012	-1	16.85
CBOE Volatility Index (VIX)	BUY	8/6/2012	1	21
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	8/8/2012	3	16.85
CBOE Volatility Index (VIX)	SELL	8/8/2012	-6	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-6	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-3	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-2	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7

CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.7
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.75
CBOE Volatility Index (VIX)	SELL	8/8/2012	-1	20.75
CBOE Volatility Index (VIX)	SELL	8/10/2012	-1	16.3
CBOE Volatility Index (VIX)	SELL	8/10/2012	-1	16.3
CBOE Volatility Index (VIX)	SELL	8/13/2012	-1	15.75
CBOE Volatility Index (VIX)	SELL	8/14/2012	-1	16.45
CBOE Volatility Index (VIX)	SELL	8/14/2012	-1	16.45
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/16/2012	-1	16
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.05
CBOE Volatility Index (VIX)	SELL	8/17/2012	-1	15.1
CBOE Volatility Index (VIX)	BUY	8/17/2012	1	15.15
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.8
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.9
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	15
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.65
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	1	14.95
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.75
CBOE Volatility Index (VIX)	BUY	8/20/2012	2	14.7
CBOE Volatility Index (VIX)	BUY	8/20/2012	3	14.75

CBOE Volatility Index (VIX)	BUY	8/20/2012	5	14.7
CBOE Volatility Index (VIX)	SELL	8/20/2012	-6	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-5	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-4	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-3	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-2	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.3
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.4
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.2
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.35
CBOE Volatility Index (VIX)	SELL	8/20/2012	-1	18.4
CBOE Volatility Index (VIX)	BUY	8/21/2012	1	18.75
CBOE Volatility Index (VIX)	BUY	8/21/2012	1	18.75
CBOE Volatility Index (VIX)	BUY	8/21/2012	1	18.8
CBOE Volatility Index (VIX)	SELL	8/23/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	8/27/2012	-2	18.8
CBOE Volatility Index (VIX)	SELL	8/27/2012	-1	18.8
CBOE Volatility Index (VIX)	SELL	8/28/2012	-1	19
CBOE Volatility Index (VIX)	SELL	8/29/2012	-1	19.25
CBOE Volatility Index (VIX)	SELL	8/30/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	8/30/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	8/30/2012	-1	19.7
CBOE Volatility Index (VIX)	SELL	8/31/2012	-2	18.95
CBOE Volatility Index (VIX)	SELL	9/4/2012	-3	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/4/2012	-1	18.65
CBOE Volatility Index (VIX)	SELL	9/5/2012	-3	18.15
CBOE Volatility Index (VIX)	SELL	9/5/2012	-1	18.15
CBOE Volatility Index (VIX)	BUY	9/6/2012	1	16.15
CBOE Volatility Index (VIX)	BUY	9/6/2012	2	16.2
CBOE Volatility Index (VIX)	BUY	9/7/2012	3	15.1
CBOE Volatility Index (VIX)	BUY	9/10/2012	1	16.35
CBOE Volatility Index (VIX)	BUY	9/10/2012	1	16.35
CBOE Volatility Index (VIX)	BUY	9/10/2012	3	16.3
CBOE Volatility Index (VIX)	BUY	9/10/2012	4	16.35
CBOE Volatility Index (VIX)	BUY	9/10/2012	5	16.3
CBOE Volatility Index (VIX)	BUY	9/10/2012	6	16.4

CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	1	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	2	16.55
CBOE Volatility Index (VIX)	BUY	9/11/2012	3	16.55
CBOE Volatility Index (VIX)	SELL	9/12/2012	-17	15.8
CBOE Volatility Index (VIX)	SELL	9/12/2012	-4	15.8
CBOE Volatility Index (VIX)	SELL	9/12/2012	-3	15.75
CBOE Volatility Index (VIX)	SELL	9/13/2012	-1	14.9
CBOE Volatility Index (VIX)	SELL	9/14/2012	-3	15.6
CBOE Volatility Index (VIX)	SELL	9/14/2012	-1	15.55
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.2
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.2
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	15.1
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.15
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.3
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.25
CBOE Volatility Index (VIX)	BUY	9/17/2012	3	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	4	15.35
CBOE Volatility Index (VIX)	BUY	9/17/2012	17	15.3
CBOE Volatility Index (VIX)	SELL	9/17/2012	-9	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-5	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-4	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-3	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.8
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.9
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	17
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	17.1
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-2	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.75
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	17.05

CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.85
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.9
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	SELL	9/17/2012	-1	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	1	16.9
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	2	16.95
CBOE Volatility Index (VIX)	BUY	9/17/2012	5	16.9
CBOE Volatility Index (VIX)	BUY	9/18/2012	1	16.3
CBOE Volatility Index (VIX)	SELL	9/20/2012	-8	16.25
CBOE Volatility Index (VIX)	SELL	9/20/2012	-5	16.2
CBOE Volatility Index (VIX)	SELL	9/21/2012	-1	16.15
CBOE Volatility Index (VIX)	SELL	9/24/2012	-2	15.85
CBOE Volatility Index (VIX)	SELL	9/24/2012	-1	15.85
CBOE Volatility Index (VIX)	SELL	9/25/2012	-2	17
CBOE Volatility Index (VIX)	SELL	9/25/2012	-2	17.05
CBOE Volatility Index (VIX)	BUY	9/26/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	9/26/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	9/26/2012	2	17.75
CBOE Volatility Index (VIX)	BUY	9/27/2012	2	16.2
CBOE Volatility Index (VIX)	SELL	9/28/2012	-1	16.35
CBOE Volatility Index (VIX)	BUY	10/1/2012	1	16.85
CBOE Volatility Index (VIX)	BUY	10/2/2012	1	16.5
CBOE Volatility Index (VIX)	BUY	10/2/2012	1	16.55
CBOE Volatility Index (VIX)	SELL	10/3/2012	-1	16.45
CBOE Volatility Index (VIX)	SELL	10/3/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	10/4/2012	-5	15.8
CBOE Volatility Index (VIX)	SELL	10/5/2012	-3	15.75
CBOE Volatility Index (VIX)	SELL	10/5/2012	-2	15.7
CBOE Volatility Index (VIX)	SELL	10/8/2012	-3	15.85
CBOE Volatility Index (VIX)	SELL	10/9/2012	-3	16.65
CBOE Volatility Index (VIX)	SELL	10/9/2012	-1	16.65
CBOE Volatility Index (VIX)	SELL	10/10/2012	-1	16.65
CBOE Volatility Index (VIX)	BUY	10/11/2012	1	16.2
CBOE Volatility Index (VIX)	SELL	10/12/2012	-1	16.65
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.75
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	1	15.9
CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.8

CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.75
CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	2	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.75
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	3	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	4	15.7
CBOE Volatility Index (VIX)	BUY	10/15/2012	5	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	5	15.85
CBOE Volatility Index (VIX)	BUY	10/15/2012	8	15.8
CBOE Volatility Index (VIX)	BUY	10/15/2012	9	15.65
CBOE Volatility Index (VIX)	SELL	10/15/2012	-31	17.3
CBOE Volatility Index (VIX)	SELL	10/15/2012	-6	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-4	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-4	17.35
CBOE Volatility Index (VIX)	SELL	10/15/2012	-3	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-2	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.15
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.2
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/15/2012	-1	17.25
CBOE Volatility Index (VIX)	SELL	10/16/2012	-2	16.75
CBOE Volatility Index (VIX)	SELL	10/17/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	10/18/2012	-4	16.6
CBOE Volatility Index (VIX)	SELL	10/19/2012	-3	17.55
CBOE Volatility Index (VIX)	SELL	10/19/2012	-2	17.6
CBOE Volatility Index (VIX)	BUY	10/22/2012	1	17.35
CBOE Volatility Index (VIX)	BUY	10/22/2012	6	17.35
CBOE Volatility Index (VIX)	BUY	10/23/2012	1	19
CBOE Volatility Index (VIX)	BUY	10/23/2012	2	19.15
CBOE Volatility Index (VIX)	BUY	10/23/2012	3	19.1
CBOE Volatility Index (VIX)	BUY	10/24/2012	1	18.8
CBOE Volatility Index (VIX)	BUY	10/24/2012	1	18.9
CBOE Volatility Index (VIX)	BUY	10/24/2012	4	18.85
CBOE Volatility Index (VIX)	BUY	10/25/2012	1	18.4

CBOE Volatility Index (VIX)	BUY	10/25/2012	2	18.35
CBOE Volatility Index (VIX)	SELL	10/26/2012	-1	18.25
CBOE Volatility Index (VIX)	SELL	10/26/2012	-1	18.25
CBOE Volatility Index (VIX)	BUY	10/26/2012	1	18.3
CBOE Volatility Index (VIX)	SELL	10/31/2012	-5	18.8
CBOE Volatility Index (VIX)	SELL	10/31/2012	-2	18.9
CBOE Volatility Index (VIX)	SELL	10/31/2012	-1	18.85
CBOE Volatility Index (VIX)	BUY	10/31/2012	1	18.9
CBOE Volatility Index (VIX)	BUY	11/1/2012	1	17
CBOE Volatility Index (VIX)	BUY	11/1/2012	2	16.95
CBOE Volatility Index (VIX)	BUY	11/2/2012	1	17.8
CBOE Volatility Index (VIX)	BUY	11/2/2012	2	17.8
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	1	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	2	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	2	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	2	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	3	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	4	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	4	18.05
CBOE Volatility Index (VIX)	BUY	11/5/2012	5	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	5	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	12	18.1
CBOE Volatility Index (VIX)	BUY	11/5/2012	31	18.05
CBOE Volatility Index (VIX)	BUY	11/6/2012	1	17.1
CBOE Volatility Index (VIX)	BUY	11/6/2012	3	17.1
CBOE Volatility Index (VIX)	SELL	11/7/2012	-5	18.75
CBOE Volatility Index (VIX)	BUY	11/7/2012	3	18.8
CBOE Volatility Index (VIX)	SELL	11/8/2012	-25	18.55
CBOE Volatility Index (VIX)	SELL	11/8/2012	-12	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-6	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-3	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-3	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-3	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	SELL	11/8/2012	-1	18.5
CBOE Volatility Index (VIX)	BUY	11/8/2012	1	18.6
CBOE Volatility Index (VIX)	BUY	11/9/2012	1	18.7
CBOE Volatility Index (VIX)	BUY	11/12/2012	3	17.15
CBOE Volatility Index (VIX)	SELL	11/14/2012	-1	17.7
CBOE Volatility Index (VIX)	BUY	11/14/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	1	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	6	17.75

CBOE Volatility Index (VIX)	BUY	11/14/2012	6	17.75
CBOE Volatility Index (VIX)	BUY	11/14/2012	25	17.75
CBOE Volatility Index (VIX)	SELL	11/15/2012	-12	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-9	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-6	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-6	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-2	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-2	17.95
CBOE Volatility Index (VIX)	SELL	11/15/2012	-2	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-1	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-1	18
CBOE Volatility Index (VIX)	SELL	11/15/2012	-1	18
CBOE Volatility Index (VIX)	SELL	11/16/2012	-1	16.8
CBOE Volatility Index (VIX)	SELL	11/16/2012	-1	16.8
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.45
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.7
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.65
CBOE Volatility Index (VIX)	BUY	11/19/2012	1	15.65
CBOE Volatility Index (VIX)	BUY	11/19/2012	2	15.35
CBOE Volatility Index (VIX)	BUY	11/19/2012	2	15.4
CBOE Volatility Index (VIX)	BUY	11/19/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/19/2012	6	15.6
CBOE Volatility Index (VIX)	BUY	11/19/2012	9	15.5
CBOE Volatility Index (VIX)	BUY	11/19/2012	12	15.45
CBOE Volatility Index (VIX)	SELL	11/19/2012	-9	16.9
CBOE Volatility Index (VIX)	SELL	11/19/2012	-8	16.8
CBOE Volatility Index (VIX)	SELL	11/19/2012	-7	16.95
CBOE Volatility Index (VIX)	SELL	11/19/2012	-4	16.75
CBOE Volatility Index (VIX)	SELL	11/19/2012	-3	16.85
CBOE Volatility Index (VIX)	SELL	11/19/2012	-2	16.7
CBOE Volatility Index (VIX)	SELL	11/19/2012	-2	17.05
CBOE Volatility Index (VIX)	SELL	11/19/2012	-2	16.85
CBOE Volatility Index (VIX)	SELL	11/19/2012	-1	16.7
CBOE Volatility Index (VIX)	SELL	11/20/2012	-2	16.35
CBOE Volatility Index (VIX)	SELL	11/21/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	11/21/2012	-1	16.5
CBOE Volatility Index (VIX)	SELL	11/23/2012	-2	16.1
CBOE Volatility Index (VIX)	SELL	11/23/2012	-1	16.1
CBOE Volatility Index (VIX)	SELL	11/27/2012	-26	15.55
CBOE Volatility Index (VIX)	SELL	11/27/2012	-10	15.5
CBOE Volatility Index (VIX)	SELL	11/27/2012	-10	15.65
CBOE Volatility Index (VIX)	SELL	11/27/2012	-7	15.6
CBOE Volatility Index (VIX)	SELL	11/27/2012	-4	15.6
CBOE Volatility Index (VIX)	SELL	11/27/2012	-1	16.1
CBOE Volatility Index (VIX)	SELL	11/27/2012	-1	16.15
CBOE Volatility Index (VIX)	SELL	11/28/2012	-5	15.5
CBOE Volatility Index (VIX)	BUY	11/29/2012	1	15.3

CBOE Volatility Index (VIX)	BUY	11/29/2012	2	15.3
CBOE Volatility Index (VIX)	BUY	11/29/2012	2	15.3
CBOE Volatility Index (VIX)	BUY	11/29/2012	4	15.3
CBOE Volatility Index (VIX)	BUY	11/29/2012	8	15.3
CBOE Volatility Index (VIX)	SELL	11/30/2012	-1	15.5
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	1	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	2	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	3	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	4	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	5	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	7	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	7	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	9	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	9	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	10	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	10	15.6
CBOE Volatility Index (VIX)	BUY	11/30/2012	26	15.55
CBOE Volatility Index (VIX)	BUY	11/30/2012	44	15.6
CBOE Volatility Index (VIX)	SELL	12/3/2012	-4	16.25
CBOE Volatility Index (VIX)	BUY	12/4/2012	1	16.55
CBOE Volatility Index (VIX)	SELL	12/5/2012	-1	16.05
CBOE Volatility Index (VIX)	BUY	12/5/2012	7	16.1
CBOE Volatility Index (VIX)	SELL	12/6/2012	-9	16.35
CBOE Volatility Index (VIX)	SELL	12/6/2012	-4	16.4
CBOE Volatility Index (VIX)	BUY	12/6/2012	1	16.4
CBOE Volatility Index (VIX)	SELL	12/7/2012	-44	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-30	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-29	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-16	15.95
CBOE Volatility Index (VIX)	SELL	12/7/2012	-14	15.95
CBOE Volatility Index (VIX)	SELL	12/7/2012	-7	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-2	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-1	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-1	15.9
CBOE Volatility Index (VIX)	SELL	12/7/2012	-1	15.9
CBOE Volatility Index (VIX)	SELL	12/10/2012	-30	16
CBOE Volatility Index (VIX)	SELL	12/10/2012	-1	16

CBOE Volatility Index (VIX)	SELL	12/10/2012	-1	16.05
CBOE Volatility Index (VIX)	SELL	12/10/2012	-1	16
CBOE Volatility Index (VIX)	BUY	12/10/2012	30	16
CBOE Volatility Index (VIX)	SELL	12/11/2012	-9	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.5
CBOE Volatility Index (VIX)	SELL	12/11/2012	-1	15.55
CBOE Volatility Index (VIX)	BUY	12/12/2012	1	16.1
CBOE Volatility Index (VIX)	BUY	12/12/2012	2	16.1
CBOE Volatility Index (VIX)	SELL	12/13/2012	-1	16.6
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	9	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	14	16.95
CBOE Volatility Index (VIX)	BUY	12/14/2012	16	16.9
CBOE Volatility Index (VIX)	BUY	12/14/2012	29	16.9
CBOE Volatility Index (VIX)	BUY	12/14/2012	30	16.95
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.95
CBOE Volatility Index (VIX)	BUY	12/17/2012	1	16.7
CBOE Volatility Index (VIX)	SELL	12/17/2012	-63	16.5
CBOE Volatility Index (VIX)	SELL	12/17/2012	-52	16.45
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.9
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	17.1
CBOE Volatility Index (VIX)	SELL	12/17/2012	-1	16.5
CBOE Volatility Index (VIX)	BUY	12/19/2012	52	17.05
CBOE Volatility Index (VIX)	BUY	12/19/2012	63	17.05
CBOE Volatility Index (VIX)	SELL	12/20/2012	-5	17.45
CBOE Volatility Index (VIX)	SELL	12/21/2012	-37	18.3
CBOE Volatility Index (VIX)	SELL	12/21/2012	-15	18.35
CBOE Volatility Index (VIX)	SELL	12/21/2012	-10	18.25
CBOE Volatility Index (VIX)	SELL	12/21/2012	-3	18.35
CBOE Volatility Index (VIX)	SELL	12/21/2012	-3	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-3	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-2	18.25
CBOE Volatility Index (VIX)	SELL	12/21/2012	-1	18.4
CBOE Volatility Index (VIX)	SELL	12/21/2012	-1	18.4
CBOE Volatility Index (VIX)	BUY	12/21/2012	1	18.4
CBOE Volatility Index (VIX)	BUY	12/21/2012	1	18.3
CBOE Volatility Index (VIX)	BUY	12/24/2012	1	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	2	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	3	18.65
CBOE Volatility Index (VIX)	BUY	12/24/2012	3	18.65
CBOE Volatility Index (VIX)	BUY	12/24/2012	5	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	10	18.55
CBOE Volatility Index (VIX)	BUY	12/24/2012	15	18.6
CBOE Volatility Index (VIX)	BUY	12/24/2012	37	18.6

CBOE Volatility Index (VIX)	SELL	12/26/2012	-1	19.45
CBOE Volatility Index (VIX)	SELL	12/26/2012	-1	19.5
CBOE Volatility Index (VIX)	BUY	12/26/2012	3	19.55
CBOE Volatility Index (VIX)	BUY	12/27/2012	1	19.1
CBOE Volatility Index (VIX)	BUY	12/27/2012	1	19.15
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	22
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	1	21.85
CBOE Volatility Index (VIX)	BUY	12/28/2012	3	21.85
CBOE Volatility Index (VIX)	BUY	12/28/2012	6	21.95
CBOE Volatility Index (VIX)	BUY	12/28/2012	9	22.05
CBOE Volatility Index (VIX)	BUY	12/28/2012	13	21.9
CBOE Volatility Index (VIX)	BUY	12/31/2012	1	17.65
CBOE Volatility Index (VIX)	BUY	12/31/2012	1	17.7
CBOE Volatility Index (VIX)	BUY	12/31/2012	2	17.65
CBOE Volatility Index (VIX)	BUY	12/31/2012	3	17.7
CBOE Volatility Index (VIX)	SELL	1/2/2013	-13	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-13	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-9	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-6	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-2	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-2	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	1/2/2013	-1	15.55
CBOE Volatility Index (VIX)	BUY	1/2/2013	2	15.6
CBOE Volatility Index (VIX)	SELL	1/3/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	1/3/2013	-1	15.75
CBOE Volatility Index (VIX)	BUY	1/4/2013	1	15.35
CBOE Volatility Index (VIX)	SELL	1/7/2013	-18	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-17	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-9	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-8	14.8
CBOE Volatility Index (VIX)	SELL	1/7/2013	-5	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-3	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	1/7/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	1/7/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	1/8/2013	-15	14.7
CBOE Volatility Index (VIX)	SELL	1/8/2013	-5	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.7

CBOE Volatility Index (VIX)	BUY	1/8/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	3	14.7
CBOE Volatility Index (VIX)	BUY	1/8/2013	3	14.65
CBOE Volatility Index (VIX)	BUY	1/8/2013	13	14.7
CBOE Volatility Index (VIX)	SELL	1/9/2013	-5	14.65
CBOE Volatility Index (VIX)	SELL	1/9/2013	-1	14.65
CBOE Volatility Index (VIX)	SELL	1/10/2013	-5	14.2
CBOE Volatility Index (VIX)	SELL	1/10/2013	-3	14.15
CBOE Volatility Index (VIX)	SELL	1/10/2013	-1	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-4	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-3	14.15
CBOE Volatility Index (VIX)	SELL	1/11/2013	-1	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	3	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	3	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	1/14/2013	5	13.95
CBOE Volatility Index (VIX)	BUY	1/14/2013	5	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	5	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	5	14.2
CBOE Volatility Index (VIX)	BUY	1/14/2013	8	14.1
CBOE Volatility Index (VIX)	BUY	1/14/2013	9	14.05
CBOE Volatility Index (VIX)	BUY	1/14/2013	15	14.15
CBOE Volatility Index (VIX)	BUY	1/14/2013	17	14
CBOE Volatility Index (VIX)	BUY	1/14/2013	18	14.1
CBOE Volatility Index (VIX)	SELL	1/14/2013	-27	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-10	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-9	15.8
CBOE Volatility Index (VIX)	SELL	1/14/2013	-9	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-7	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-7	15.75
CBOE Volatility Index (VIX)	SELL	1/14/2013	-6	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-5	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-5	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	15.95
CBOE Volatility Index (VIX)	SELL	1/14/2013	-4	15.8
CBOE Volatility Index (VIX)	SELL	1/14/2013	-3	16
CBOE Volatility Index (VIX)	SELL	1/14/2013	-3	15.85
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.75
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	SELL	1/14/2013	-1	15.9
CBOE Volatility Index (VIX)	BUY	1/14/2013	7	15.9

CBOE Volatility Index (VIX)	SELL	1/15/2013	-5	15.8
CBOE Volatility Index (VIX)	SELL	1/15/2013	-2	15.8
CBOE Volatility Index (VIX)	SELL	1/15/2013	-1	15.8
CBOE Volatility Index (VIX)	SELL	1/15/2013	-1	15.75
CBOE Volatility Index (VIX)	SELL	1/16/2013	-17	15.5
CBOE Volatility Index (VIX)	SELL	1/16/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	1/16/2013	-1	15.5
CBOE Volatility Index (VIX)	BUY	1/17/2013	1	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	4	15.65
CBOE Volatility Index (VIX)	BUY	1/17/2013	9	15.7
CBOE Volatility Index (VIX)	BUY	1/17/2013	9	15.7
CBOE Volatility Index (VIX)	SELL	1/18/2013	-1	14.65
CBOE Volatility Index (VIX)	BUY	1/18/2013	5	14.65
CBOE Volatility Index (VIX)	BUY	1/18/2013	10	14.7
CBOE Volatility Index (VIX)	SELL	1/22/2013	-9	14.05
CBOE Volatility Index (VIX)	SELL	1/22/2013	-1	14.05
CBOE Volatility Index (VIX)	SELL	1/23/2013	-3	13.7
CBOE Volatility Index (VIX)	SELL	1/23/2013	-3	13.7
CBOE Volatility Index (VIX)	SELL	1/23/2013	-1	13.75
CBOE Volatility Index (VIX)	SELL	1/24/2013	-3	13.8
CBOE Volatility Index (VIX)	SELL	1/24/2013	-2	13.8
CBOE Volatility Index (VIX)	BUY	1/25/2013	3	14.15
CBOE Volatility Index (VIX)	SELL	1/28/2013	-2	14.5
CBOE Volatility Index (VIX)	BUY	1/28/2013	5	14.55
CBOE Volatility Index (VIX)	SELL	1/29/2013	-8	14
CBOE Volatility Index (VIX)	BUY	1/30/2013	6	15.15
CBOE Volatility Index (VIX)	BUY	1/30/2013	7	15.1
CBOE Volatility Index (VIX)	SELL	1/31/2013	-3	14.9
CBOE Volatility Index (VIX)	SELL	1/31/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/1/2013	-9	14.3
CBOE Volatility Index (VIX)	SELL	2/1/2013	-2	14.25
CBOE Volatility Index (VIX)	BUY	2/1/2013	1	14.35
CBOE Volatility Index (VIX)	BUY	2/4/2013	1	15.2
CBOE Volatility Index (VIX)	SELL	2/5/2013	-5	14.35
CBOE Volatility Index (VIX)	SELL	2/5/2013	-4	14.4
CBOE Volatility Index (VIX)	SELL	2/6/2013	-5	14.15
CBOE Volatility Index (VIX)	SELL	2/6/2013	-3	14.1
CBOE Volatility Index (VIX)	SELL	2/7/2013	-4	14.05
CBOE Volatility Index (VIX)	SELL	2/7/2013	-3	14.1
CBOE Volatility Index (VIX)	SELL	2/8/2013	-10	13.75
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	13.6

CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	2	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	3	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.5
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	4	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	5	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	8	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	9	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	9	13.6
CBOE Volatility Index (VIX)	BUY	2/11/2013	10	13.65
CBOE Volatility Index (VIX)	BUY	2/11/2013	17	13.55
CBOE Volatility Index (VIX)	BUY	2/11/2013	27	13.5
CBOE Volatility Index (VIX)	SELL	2/11/2013	-51	14.9
CBOE Volatility Index (VIX)	SELL	2/11/2013	-22	14.95
CBOE Volatility Index (VIX)	SELL	2/11/2013	-19	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-15	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-13	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-7	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-5	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-2	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	15
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	2/11/2013	-1	14.9
CBOE Volatility Index (VIX)	BUY	2/11/2013	1	14.9
CBOE Volatility Index (VIX)	SELL	2/12/2013	-6	14.7
CBOE Volatility Index (VIX)	SELL	2/12/2013	-6	14.7

CBOE Volatility Index (VIX)	SELL	2/13/2013	-6	14.75
CBOE Volatility Index (VIX)	SELL	2/13/2013	-3	14.7
CBOE Volatility Index (VIX)	SELL	2/13/2013	-1	14.7
CBOE Volatility Index (VIX)	SELL	2/13/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	2/13/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	2/13/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	2/14/2013	-2	14.55
CBOE Volatility Index (VIX)	BUY	2/14/2013	15	14.55
CBOE Volatility Index (VIX)	BUY	2/14/2013	19	14.6
CBOE Volatility Index (VIX)	SELL	2/15/2013	-3	14.45
CBOE Volatility Index (VIX)	SELL	2/19/2013	-8	13.85
CBOE Volatility Index (VIX)	SELL	2/19/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	2/19/2013	-1	13.9
CBOE Volatility Index (VIX)	SELL	2/19/2013	-1	13.9
CBOE Volatility Index (VIX)	BUY	2/20/2013	1	15.3
CBOE Volatility Index (VIX)	BUY	2/20/2013	1	15.35
CBOE Volatility Index (VIX)	BUY	2/20/2013	5	15.35
CBOE Volatility Index (VIX)	BUY	2/20/2013	7	15.35
CBOE Volatility Index (VIX)	BUY	2/21/2013	1	15.45
CBOE Volatility Index (VIX)	BUY	2/21/2013	1	15.5
CBOE Volatility Index (VIX)	SELL	2/22/2013	-8	14.85
CBOE Volatility Index (VIX)	BUY	2/22/2013	2	14.9
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.4
CBOE Volatility Index (VIX)	BUY	2/25/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	2	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	2	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	3	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	3	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	6	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	6	17.25
CBOE Volatility Index (VIX)	BUY	2/25/2013	6	17.2
CBOE Volatility Index (VIX)	BUY	2/25/2013	8	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	8	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	13	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	15	17.5
CBOE Volatility Index (VIX)	BUY	2/25/2013	22	17.15

CBOE Volatility Index (VIX)	BUY	2/25/2013	51	17.15
CBOE Volatility Index (VIX)	BUY	2/25/2013	51	17.5
CBOE Volatility Index (VIX)	SELL	2/26/2013	-51	16.9
CBOE Volatility Index (VIX)	SELL	2/26/2013	-25	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-15	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-13	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-12	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-8	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-7	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-7	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-6	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-4	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-3	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-3	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	SELL	2/26/2013	-1	16.95
CBOE Volatility Index (VIX)	BUY	2/26/2013	1	17
CBOE Volatility Index (VIX)	BUY	2/26/2013	3	16.95
CBOE Volatility Index (VIX)	BUY	2/27/2013	4	15.45
CBOE Volatility Index (VIX)	BUY	2/27/2013	13	15.45
CBOE Volatility Index (VIX)	SELL	2/28/2013	-2	16.15
CBOE Volatility Index (VIX)	SELL	2/28/2013	-1	16.15
CBOE Volatility Index (VIX)	BUY	2/28/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	3/1/2013	1	16.35
CBOE Volatility Index (VIX)	SELL	3/4/2013	-1	14.95
CBOE Volatility Index (VIX)	BUY	3/4/2013	1	15
CBOE Volatility Index (VIX)	SELL	3/5/2013	-2	14.5
CBOE Volatility Index (VIX)	SELL	3/6/2013	-1	14.65
CBOE Volatility Index (VIX)	SELL	3/6/2013	-1	14.65
CBOE Volatility Index (VIX)	SELL	3/7/2013	-3	14.2
CBOE Volatility Index (VIX)	SELL	3/7/2013	-1	14.2
CBOE Volatility Index (VIX)	SELL	3/8/2013	-3	13.8
CBOE Volatility Index (VIX)	SELL	3/8/2013	-2	13.8
CBOE Volatility Index (VIX)	SELL	3/8/2013	-1	13.8
CBOE Volatility Index (VIX)	BUY	3/11/2013	3	13.1
CBOE Volatility Index (VIX)	BUY	3/11/2013	6	13.1
CBOE Volatility Index (VIX)	BUY	3/11/2013	7	13.05
CBOE Volatility Index (VIX)	BUY	3/11/2013	25	13.05
CBOE Volatility Index (VIX)	SELL	3/12/2013	-10	13.25
CBOE Volatility Index (VIX)	SELL	3/12/2013	-7	13.2
CBOE Volatility Index (VIX)	SELL	3/12/2013	-1	13.2
CBOE Volatility Index (VIX)	SELL	3/12/2013	-1	13.2

CBOE Volatility Index (VIX)	SELL	3/12/2013	-1	13.25
CBOE Volatility Index (VIX)	SELL	3/13/2013	-2	12.95
CBOE Volatility Index (VIX)	SELL	3/13/2013	-1	13
CBOE Volatility Index (VIX)	SELL	3/14/2013	-5	12.55
CBOE Volatility Index (VIX)	SELL	3/14/2013	-1	12.55
CBOE Volatility Index (VIX)	SELL	3/15/2013	-1	12.55
CBOE Volatility Index (VIX)	SELL	3/15/2013	-1	12.6
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.45
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.55
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.75
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.8
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.45
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	13.45
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.3
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.45
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	13.75
CBOE Volatility Index (VIX)	BUY	3/18/2013	2	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	13.5
CBOE Volatility Index (VIX)	BUY	3/18/2013	5	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	13.2
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	13.25
CBOE Volatility Index (VIX)	BUY	3/18/2013	7	13.1
CBOE Volatility Index (VIX)	BUY	3/18/2013	7	13.95
CBOE Volatility Index (VIX)	BUY	3/18/2013	8	13.15
CBOE Volatility Index (VIX)	BUY	3/18/2013	10	14
CBOE Volatility Index (VIX)	BUY	3/18/2013	12	13.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-6	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-5	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	14.95
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15.4
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15.05
CBOE Volatility Index (VIX)	SELL	3/18/2013	-4	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.7
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	15.05
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.8

CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	14.9
CBOE Volatility Index (VIX)	SELL	3/18/2013	-3	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-2	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.9
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.2
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.3
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.75
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.8
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.45
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.95
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	14.95
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.25
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.35
CBOE Volatility Index (VIX)	SELL	3/18/2013	-1	15.4
CBOE Volatility Index (VIX)	BUY	3/18/2013	3	15.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	5	15.35
CBOE Volatility Index (VIX)	BUY	3/18/2013	6	15.4
CBOE Volatility Index (VIX)	BUY	3/19/2013	2	15.35
CBOE Volatility Index (VIX)	SELL	3/20/2013	-3	14.5
CBOE Volatility Index (VIX)	SELL	3/20/2013	-1	14.5
CBOE Volatility Index (VIX)	BUY	3/21/2013	1	14.95
CBOE Volatility Index (VIX)	BUY	3/22/2013	1	14.75
CBOE Volatility Index (VIX)	BUY	3/22/2013	1	14.75
CBOE Volatility Index (VIX)	BUY	3/22/2013	3	14.8
CBOE Volatility Index (VIX)	BUY	3/25/2013	2	14.6
CBOE Volatility Index (VIX)	SELL	3/26/2013	-2	14.2
CBOE Volatility Index (VIX)	SELL	3/27/2013	-1	14.35
CBOE Volatility Index (VIX)	BUY	3/28/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	3/28/2013	1	14.3
CBOE Volatility Index (VIX)	SELL	4/1/2013	-1	14.35

CBOE Volatility Index (VIX)	SELL	4/2/2013	-4	13.8
CBOE Volatility Index (VIX)	BUY	4/3/2013	1	14.7
CBOE Volatility Index (VIX)	SELL	4/4/2013	-4	14.25
CBOE Volatility Index (VIX)	BUY	4/5/2013	3	14.3
CBOE Volatility Index (VIX)	SELL	4/8/2013	-3	13.6
CBOE Volatility Index (VIX)	SELL	4/8/2013	-1	13.6
CBOE Volatility Index (VIX)	SELL	4/8/2013	-1	13.65
CBOE Volatility Index (VIX)	SELL	4/8/2013	-1	13.6
CBOE Volatility Index (VIX)	SELL	4/8/2013	-1	13.65
CBOE Volatility Index (VIX)	SELL	4/10/2013	-1	13.05
CBOE Volatility Index (VIX)	BUY	4/11/2013	1	13.2
CBOE Volatility Index (VIX)	BUY	4/12/2013	1	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	2	12.8
CBOE Volatility Index (VIX)	BUY	4/12/2013	3	12.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.2
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.7
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	15.7
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.35
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.85
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	14.9
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.7
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	15.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.25
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.55
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15.95
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	15.6
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.45

CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.75
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.8
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	14.45
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.1
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	15.15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-14	15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-7	15.05
CBOE Volatility Index (VIX)	SELL	4/15/2013	-6	15.65
CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	14.9
CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	15.7
CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	15.75
CBOE Volatility Index (VIX)	SELL	4/15/2013	-5	15.25
CBOE Volatility Index (VIX)	SELL	4/15/2013	-4	14.95
CBOE Volatility Index (VIX)	SELL	4/15/2013	-3	14.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-3	15.15
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.1
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.2
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.35
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.6
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.8
CBOE Volatility Index (VIX)	SELL	4/15/2013	-2	15.85
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	14.85
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.25
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.3
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.4
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16
CBOE Volatility Index (VIX)	SELL	4/15/2013	-1	16.3
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	1	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	2	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	3	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	4	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.4

CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	5	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	6	16.5
CBOE Volatility Index (VIX)	BUY	4/15/2013	7	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	14	16.4
CBOE Volatility Index (VIX)	BUY	4/15/2013	59	16.5
CBOE Volatility Index (VIX)	SELL	4/16/2013	-59	14.6
CBOE Volatility Index (VIX)	SELL	4/16/2013	-26	14.65
CBOE Volatility Index (VIX)	SELL	4/16/2013	-21	14.65
CBOE Volatility Index (VIX)	SELL	4/16/2013	-19	14.6
CBOE Volatility Index (VIX)	BUY	4/17/2013	1	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	19	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	21	16.3
CBOE Volatility Index (VIX)	BUY	4/17/2013	26	16.35
CBOE Volatility Index (VIX)	BUY	4/17/2013	59	16.35
CBOE Volatility Index (VIX)	SELL	4/18/2013	-1	17.1
CBOE Volatility Index (VIX)	SELL	4/19/2013	-59	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-34	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-8	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-4	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-4	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-3	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-3	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	4/19/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	4/22/2013	-4	15.3
CBOE Volatility Index (VIX)	SELL	4/23/2013	-4	14.5
CBOE Volatility Index (VIX)	SELL	4/24/2013	-2	14.6
CBOE Volatility Index (VIX)	BUY	4/25/2013	4	14.8
CBOE Volatility Index (VIX)	BUY	4/26/2013	3	14.85
CBOE Volatility Index (VIX)	BUY	4/29/2013	4	14.75
CBOE Volatility Index (VIX)	SELL	4/30/2013	-4	14.45
CBOE Volatility Index (VIX)	BUY	5/1/2013	1	15.15
CBOE Volatility Index (VIX)	BUY	5/1/2013	1	15.2
CBOE Volatility Index (VIX)	SELL	5/2/2013	-4	14.5
CBOE Volatility Index (VIX)	BUY	5/3/2013	2	14.25
CBOE Volatility Index (VIX)	SELL	5/6/2013	-2	13.9
CBOE Volatility Index (VIX)	SELL	5/6/2013	-1	13.9
CBOE Volatility Index (VIX)	BUY	5/7/2013	34	13.85
CBOE Volatility Index (VIX)	BUY	5/8/2013	2	14
CBOE Volatility Index (VIX)	SELL	5/9/2013	-1	14.15
CBOE Volatility Index (VIX)	SELL	5/10/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	5/13/2013	-2	13.65

CBOE Volatility Index (VIX)	BUY	5/14/2013	3	13.55
CBOE Volatility Index (VIX)	BUY	5/15/2013	1	13.7
CBOE Volatility Index (VIX)	SELL	5/17/2013	-3	13.15
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	1	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	2	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	13.4
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	4	13.35
CBOE Volatility Index (VIX)	BUY	5/20/2013	8	13.3
CBOE Volatility Index (VIX)	SELL	5/20/2013	-22	15.05
CBOE Volatility Index (VIX)	SELL	5/20/2013	-5	15.1
CBOE Volatility Index (VIX)	SELL	5/20/2013	-4	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-3	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-2	15
CBOE Volatility Index (VIX)	SELL	5/20/2013	-1	15.1
CBOE Volatility Index (VIX)	BUY	5/20/2013	3	15.1
CBOE Volatility Index (VIX)	BUY	5/22/2013	2	15.3
CBOE Volatility Index (VIX)	SELL	5/24/2013	-1	15.4
CBOE Volatility Index (VIX)	SELL	5/28/2013	-2	15.15
CBOE Volatility Index (VIX)	SELL	5/30/2013	-1	15.35
CBOE Volatility Index (VIX)	BUY	5/31/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	3	16.15
CBOE Volatility Index (VIX)	BUY	5/31/2013	4	16.1
CBOE Volatility Index (VIX)	BUY	5/31/2013	5	16.1
CBOE Volatility Index (VIX)	BUY	5/31/2013	22	16.1
CBOE Volatility Index (VIX)	BUY	5/31/2013	31	16.15
CBOE Volatility Index (VIX)	BUY	6/3/2013	1	15.95
CBOE Volatility Index (VIX)	SELL	6/5/2013	-3	16.95
CBOE Volatility Index (VIX)	BUY	6/6/2013	2	16.45
CBOE Volatility Index (VIX)	SELL	6/7/2013	-31	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-28	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-9	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-2	15.7
CBOE Volatility Index (VIX)	SELL	6/7/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	6/10/2013	-1	15.55
CBOE Volatility Index (VIX)	BUY	6/11/2013	1	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	5	16.85

CBOE Volatility Index (VIX)	BUY	6/11/2013	9	16.85
CBOE Volatility Index (VIX)	BUY	6/11/2013	28	16.8
CBOE Volatility Index (VIX)	BUY	6/11/2013	29	16.85
CBOE Volatility Index (VIX)	SELL	6/12/2013	-5	18.15
CBOE Volatility Index (VIX)	SELL	6/13/2013	-29	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-6	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-4	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-4	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-3	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-3	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-3	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-2	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-1	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-1	16.65
CBOE Volatility Index (VIX)	SELL	6/13/2013	-1	16.65
CBOE Volatility Index (VIX)	BUY	6/17/2013	1	16.8
CBOE Volatility Index (VIX)	BUY	6/17/2013	1	17.1
CBOE Volatility Index (VIX)	BUY	6/17/2013	1	17.5
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.15
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.3
CBOE Volatility Index (VIX)	BUY	6/17/2013	2	17.4
CBOE Volatility Index (VIX)	BUY	6/17/2013	3	16.95
CBOE Volatility Index (VIX)	BUY	6/17/2013	3	17.05
CBOE Volatility Index (VIX)	BUY	6/17/2013	3	17.2
CBOE Volatility Index (VIX)	BUY	6/17/2013	4	17
CBOE Volatility Index (VIX)	BUY	6/17/2013	4	17.25
CBOE Volatility Index (VIX)	BUY	6/17/2013	6	16.9
CBOE Volatility Index (VIX)	SELL	6/17/2013	-7	18
CBOE Volatility Index (VIX)	SELL	6/17/2013	-5	17.85
CBOE Volatility Index (VIX)	SELL	6/17/2013	-4	17.95
CBOE Volatility Index (VIX)	SELL	6/17/2013	-3	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-3	18.05
CBOE Volatility Index (VIX)	SELL	6/17/2013	-3	17.8
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.75
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	17.9
CBOE Volatility Index (VIX)	SELL	6/17/2013	-2	18.1
CBOE Volatility Index (VIX)	SELL	6/17/2013	-1	17.7
CBOE Volatility Index (VIX)	BUY	6/19/2013	1	17.6
CBOE Volatility Index (VIX)	BUY	6/19/2013	2	17.6
CBOE Volatility Index (VIX)	BUY	6/19/2013	3	17.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	2	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	2	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	3	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	3	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	4	19.6

CBOE Volatility Index (VIX)	BUY	6/20/2013	5	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	7	19.6
CBOE Volatility Index (VIX)	BUY	6/20/2013	23	19.6
CBOE Volatility Index (VIX)	SELL	6/21/2013	-23	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-13	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-9	18.95
CBOE Volatility Index (VIX)	SELL	6/21/2013	-1	18.95
CBOE Volatility Index (VIX)	SELL	6/25/2013	-1	19.35
CBOE Volatility Index (VIX)	SELL	6/26/2013	-2	18.85
CBOE Volatility Index (VIX)	SELL	6/27/2013	-1	18.15
CBOE Volatility Index (VIX)	SELL	7/1/2013	-1	17.45
CBOE Volatility Index (VIX)	SELL	7/2/2013	-1	17.55
CBOE Volatility Index (VIX)	SELL	7/3/2013	-1	17.25
CBOE Volatility Index (VIX)	SELL	7/5/2013	-1	15.95
CBOE Volatility Index (VIX)	SELL	7/8/2013	-1	15.3
CBOE Volatility Index (VIX)	SELL	7/9/2013	-1	15.05
CBOE Volatility Index (VIX)	SELL	7/10/2013	-2	14.8
CBOE Volatility Index (VIX)	BUY	7/11/2013	1	14.5
CBOE Volatility Index (VIX)	SELL	7/12/2013	-1	14.6
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.15
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	1	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.05
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	14.1
CBOE Volatility Index (VIX)	BUY	7/15/2013	9	14
CBOE Volatility Index (VIX)	BUY	7/15/2013	13	14.05
CBOE Volatility Index (VIX)	SELL	7/15/2013	-11	15.7
CBOE Volatility Index (VIX)	SELL	7/15/2013	-8	15.75
CBOE Volatility Index (VIX)	SELL	7/15/2013	-5	15.7
CBOE Volatility Index (VIX)	SELL	7/15/2013	-4	15.8
CBOE Volatility Index (VIX)	SELL	7/15/2013	-3	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-2	15.65
CBOE Volatility Index (VIX)	SELL	7/15/2013	-2	15.65
CBOE Volatility Index (VIX)	BUY	7/15/2013	2	15.8
CBOE Volatility Index (VIX)	SELL	7/17/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	7/19/2013	-2	14.9
CBOE Volatility Index (VIX)	SELL	7/22/2013	-2	14.7
CBOE Volatility Index (VIX)	SELL	7/23/2013	-1	14.6
CBOE Volatility Index (VIX)	SELL	7/25/2013	-1	14.5
CBOE Volatility Index (VIX)	BUY	7/26/2013	2	14.45
CBOE Volatility Index (VIX)	SELL	7/29/2013	-1	14.6

CBOE Volatility Index (VIX)	SELL	7/30/2013	-1	14.25
CBOE Volatility Index (VIX)	SELL	8/1/2013	-1	13.55
CBOE Volatility Index (VIX)	BUY	8/5/2013	3	13.05
CBOE Volatility Index (VIX)	BUY	8/5/2013	5	13.05
CBOE Volatility Index (VIX)	SELL	8/6/2013	-1	13.35
CBOE Volatility Index (VIX)	SELL	8/8/2013	-2	13.25
CBOE Volatility Index (VIX)	SELL	8/12/2013	-1	13.3
CBOE Volatility Index (VIX)	SELL	8/13/2013	-1	13.05
CBOE Volatility Index (VIX)	SELL	8/14/2013	-1	13.3
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	2	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	4	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	8	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	11	14.25
CBOE Volatility Index (VIX)	BUY	8/15/2013	35	14.25
CBOE Volatility Index (VIX)	SELL	8/16/2013	-35	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-7	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-7	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-6	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-5	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-4	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-4	14.35
CBOE Volatility Index (VIX)	SELL	8/16/2013	-3	14.35
CBOE Volatility Index (VIX)	BUY	8/19/2013	3	14.65
CBOE Volatility Index (VIX)	BUY	8/19/2013	4	14.85
CBOE Volatility Index (VIX)	BUY	8/19/2013	4	14.9
CBOE Volatility Index (VIX)	BUY	8/19/2013	5	14.75
CBOE Volatility Index (VIX)	BUY	8/19/2013	6	14.8
CBOE Volatility Index (VIX)	BUY	8/19/2013	7	14.7
CBOE Volatility Index (VIX)	BUY	8/19/2013	7	15
CBOE Volatility Index (VIX)	SELL	8/19/2013	-9	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.75
CBOE Volatility Index (VIX)	SELL	8/19/2013	-4	15.8
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.85
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-3	15.6

CBOE Volatility Index (VIX)	SELL	8/19/2013	-2	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.65
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.7
CBOE Volatility Index (VIX)	SELL	8/19/2013	-1	15.75
CBOE Volatility Index (VIX)	BUY	8/19/2013	3	15.95
CBOE Volatility Index (VIX)	SELL	8/20/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	8/22/2013	-3	15.4
CBOE Volatility Index (VIX)	SELL	8/23/2013	-2	15.15
CBOE Volatility Index (VIX)	BUY	8/26/2013	1	15.85
CBOE Volatility Index (VIX)	BUY	8/26/2013	3	15.85
CBOE Volatility Index (VIX)	BUY	8/27/2013	1	17.15
CBOE Volatility Index (VIX)	BUY	8/27/2013	2	17.15
CBOE Volatility Index (VIX)	BUY	8/28/2013	1	17.3
CBOE Volatility Index (VIX)	BUY	8/29/2013	1	17.35
CBOE Volatility Index (VIX)	SELL	8/30/2013	-1	17.5
CBOE Volatility Index (VIX)	BUY	9/4/2013	1	16.75
CBOE Volatility Index (VIX)	BUY	9/5/2013	1	16.4
CBOE Volatility Index (VIX)	SELL	9/6/2013	-1	16.45
CBOE Volatility Index (VIX)	SELL	9/9/2013	-2	15.8
CBOE Volatility Index (VIX)	SELL	9/10/2013	-2	15.15
CBOE Volatility Index (VIX)	BUY	9/11/2013	1	14.55
CBOE Volatility Index (VIX)	SELL	9/13/2013	-2	14.75
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	14.65
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	2	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	3	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	3	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	4	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	4	14.7
CBOE Volatility Index (VIX)	BUY	9/16/2013	9	14.65
CBOE Volatility Index (VIX)	SELL	9/16/2013	-13	15.6
CBOE Volatility Index (VIX)	SELL	9/16/2013	-7	15.65
CBOE Volatility Index (VIX)	SELL	9/16/2013	-6	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-4	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-1	15.5
CBOE Volatility Index (VIX)	SELL	9/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-1	15.55

CBOE Volatility Index (VIX)	SELL	9/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	9/16/2013	-1	15.55
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	15.6
CBOE Volatility Index (VIX)	BUY	9/16/2013	1	15.6
CBOE Volatility Index (VIX)	SELL	9/17/2013	-1	15.4
CBOE Volatility Index (VIX)	SELL	9/18/2013	-2	14.7
CBOE Volatility Index (VIX)	SELL	9/19/2013	-2	14.65
CBOE Volatility Index (VIX)	BUY	9/20/2013	1	15
CBOE Volatility Index (VIX)	BUY	9/20/2013	1	15.05
CBOE Volatility Index (VIX)	BUY	9/24/2013	1	15.1
CBOE Volatility Index (VIX)	SELL	9/25/2013	-1	15
CBOE Volatility Index (VIX)	SELL	9/26/2013	-1	14.8
CBOE Volatility Index (VIX)	BUY	9/27/2013	6	15.5
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	1	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	2	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	3	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	4	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	4	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	5	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	5	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	7	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	8	16.15
CBOE Volatility Index (VIX)	BUY	9/30/2013	13	16.15
CBOE Volatility Index (VIX)	SELL	10/2/2013	-5	16.3
CBOE Volatility Index (VIX)	SELL	10/3/2013	-2	17.2
CBOE Volatility Index (VIX)	BUY	10/4/2013	2	16.75
CBOE Volatility Index (VIX)	SELL	10/7/2013	-8	18.4
CBOE Volatility Index (VIX)	SELL	10/8/2013	-1	19.3
CBOE Volatility Index (VIX)	SELL	10/9/2013	-1	18.75
CBOE Volatility Index (VIX)	BUY	10/10/2013	1	16.3
CBOE Volatility Index (VIX)	BUY	10/10/2013	2	16.3
CBOE Volatility Index (VIX)	BUY	10/11/2013	1	15.7
CBOE Volatility Index (VIX)	BUY	10/11/2013	1	15.7
CBOE Volatility Index (VIX)	SELL	10/14/2013	-5	15.9
CBOE Volatility Index (VIX)	SELL	10/14/2013	-4	15.85
CBOE Volatility Index (VIX)	SELL	10/14/2013	-3	15.75
CBOE Volatility Index (VIX)	SELL	10/14/2013	-2	15.95
CBOE Volatility Index (VIX)	SELL	10/14/2013	-2	16
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	15.8
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.05

CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.05
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.1
CBOE Volatility Index (VIX)	SELL	10/14/2013	-15	16.65
CBOE Volatility Index (VIX)	SELL	10/14/2013	-5	16.65
CBOE Volatility Index (VIX)	SELL	10/14/2013	-4	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-4	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-3	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-2	16.6
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.65
CBOE Volatility Index (VIX)	SELL	10/14/2013	-1	16.65
CBOE Volatility Index (VIX)	BUY	10/14/2013	1	16.65
CBOE Volatility Index (VIX)	BUY	10/14/2013	1	16.75
CBOE Volatility Index (VIX)	BUY	10/14/2013	2	16.55
CBOE Volatility Index (VIX)	BUY	10/14/2013	3	16.5
CBOE Volatility Index (VIX)	BUY	10/14/2013	4	16.6
CBOE Volatility Index (VIX)	BUY	10/14/2013	4	16.65
CBOE Volatility Index (VIX)	BUY	10/14/2013	5	16.7
CBOE Volatility Index (VIX)	BUY	10/15/2013	6	17.6
CBOE Volatility Index (VIX)	BUY	10/15/2013	8	17.55
CBOE Volatility Index (VIX)	BUY	10/15/2013	15	17.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-8	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-6	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-4	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-3	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-3	15.6
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	10/16/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	10/17/2013	-1	14.55
CBOE Volatility Index (VIX)	SELL	10/17/2013	-1	14.55
CBOE Volatility Index (VIX)	BUY	10/22/2013	1	14.65
CBOE Volatility Index (VIX)	SELL	10/24/2013	-1	14.45
CBOE Volatility Index (VIX)	SELL	11/1/2013	-1	14.4
CBOE Volatility Index (VIX)	SELL	11/4/2013	-1	13.9
CBOE Volatility Index (VIX)	SELL	11/6/2013	-2	13.65
CBOE Volatility Index (VIX)	BUY	11/7/2013	1	14.2
CBOE Volatility Index (VIX)	SELL	11/8/2013	-1	13.55
CBOE Volatility Index (VIX)	SELL	11/12/2013	-1	13.35
CBOE Volatility Index (VIX)	BUY	11/13/2013	1	13.25
CBOE Volatility Index (VIX)	SELL	11/14/2013	-1	13.05
CBOE Volatility Index (VIX)	SELL	11/15/2013	-1	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.85
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.05
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.2

CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.85
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	12.95
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.15
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	1	13.3
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	13.25
CBOE Volatility Index (VIX)	BUY	11/18/2013	3	12.8
CBOE Volatility Index (VIX)	BUY	11/18/2013	3	12.9
CBOE Volatility Index (VIX)	BUY	11/18/2013	4	12.75
CBOE Volatility Index (VIX)	SELL	11/18/2013	-9	14.35
CBOE Volatility Index (VIX)	SELL	11/18/2013	-4	14.05
CBOE Volatility Index (VIX)	SELL	11/18/2013	-2	14
CBOE Volatility Index (VIX)	SELL	11/18/2013	-2	14.15
CBOE Volatility Index (VIX)	SELL	11/18/2013	-2	14
CBOE Volatility Index (VIX)	SELL	11/18/2013	-1	14.1
CBOE Volatility Index (VIX)	SELL	11/18/2013	-1	14.2
CBOE Volatility Index (VIX)	SELL	11/18/2013	-1	14.25
CBOE Volatility Index (VIX)	SELL	11/18/2013	-1	14.4
CBOE Volatility Index (VIX)	SELL	11/18/2013	-1	14
CBOE Volatility Index (VIX)	BUY	11/18/2013	2	14.35
CBOE Volatility Index (VIX)	BUY	11/20/2013	1	14.15
CBOE Volatility Index (VIX)	SELL	11/21/2013	-1	13.7
CBOE Volatility Index (VIX)	SELL	11/22/2013	-1	13.55
CBOE Volatility Index (VIX)	SELL	11/26/2013	-1	13.7
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.25
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	1	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	2	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	2	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	4	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	9	14.2
CBOE Volatility Index (VIX)	BUY	12/2/2013	25	14.25
CBOE Volatility Index (VIX)	SELL	12/3/2013	-25	14.6
CBOE Volatility Index (VIX)	SELL	12/3/2013	-24	14.6
CBOE Volatility Index (VIX)	BUY	12/4/2013	23	14.25
CBOE Volatility Index (VIX)	BUY	12/4/2013	24	14.25
CBOE Volatility Index (VIX)	BUY	12/5/2013	1	14.55
CBOE Volatility Index (VIX)	SELL	12/6/2013	-25	13.85
CBOE Volatility Index (VIX)	SELL	12/6/2013	-23	13.85

CBOE Volatility Index (VIX)	SELL	12/6/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	12/9/2013	-1	13.7
CBOE Volatility Index (VIX)	BUY	12/10/2013	1	13.9
CBOE Volatility Index (VIX)	BUY	12/10/2013	1	13.9
CBOE Volatility Index (VIX)	BUY	12/10/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	3	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	4	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	6	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	9	13.95
CBOE Volatility Index (VIX)	BUY	12/10/2013	25	13.9
CBOE Volatility Index (VIX)	SELL	12/11/2013	-1	14.9
CBOE Volatility Index (VIX)	SELL	12/11/2013	-1	14.9
CBOE Volatility Index (VIX)	SELL	12/12/2013	-1	15.35
CBOE Volatility Index (VIX)	SELL	12/16/2013	-9	15.8
CBOE Volatility Index (VIX)	SELL	12/16/2013	-6	15.75
CBOE Volatility Index (VIX)	SELL	12/16/2013	-4	15.7
CBOE Volatility Index (VIX)	SELL	12/16/2013	-3	15.65
CBOE Volatility Index (VIX)	SELL	12/16/2013	-1	15.55
CBOE Volatility Index (VIX)	SELL	12/16/2013	-1	15.6
CBOE Volatility Index (VIX)	SELL	12/16/2013	-2	15.65
CBOE Volatility Index (VIX)	BUY	12/16/2013	1	15.55
CBOE Volatility Index (VIX)	BUY	12/16/2013	1	15.45
CBOE Volatility Index (VIX)	BUY	12/16/2013	2	15.4
CBOE Volatility Index (VIX)	BUY	12/16/2013	2	15.4
CBOE Volatility Index (VIX)	BUY	12/16/2013	5	15.5
CBOE Volatility Index (VIX)	BUY	12/16/2013	13	15.45
CBOE Volatility Index (VIX)	SELL	12/17/2013	-2	15.45
CBOE Volatility Index (VIX)	SELL	12/17/2013	-1	15.45
CBOE Volatility Index (VIX)	SELL	12/18/2013	-17	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-13	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-5	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-2	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-1	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-1	14.4
CBOE Volatility Index (VIX)	SELL	12/18/2013	-1	14.4
CBOE Volatility Index (VIX)	SELL	12/19/2013	-1	14.45
CBOE Volatility Index (VIX)	BUY	12/20/2013	2	14.45
CBOE Volatility Index (VIX)	SELL	12/23/2013	-1	13.85
CBOE Volatility Index (VIX)	SELL	12/23/2013	-1	13.9
CBOE Volatility Index (VIX)	SELL	12/24/2013	-1	13.45
CBOE Volatility Index (VIX)	BUY	12/26/2013	1	13.45
CBOE Volatility Index (VIX)	BUY	12/27/2013	1	13.7
CBOE Volatility Index (VIX)	SELL	12/30/2013	-1	13.85
CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95

CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	1	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	17	13.95
CBOE Volatility Index (VIX)	BUY	12/31/2013	20	13.95
CBOE Volatility Index (VIX)	SELL	1/2/2014	-1	14.15
CBOE Volatility Index (VIX)	SELL	1/3/2014	-20	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-11	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-6	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-2	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-1	14
CBOE Volatility Index (VIX)	SELL	1/3/2014	-1	14
CBOE Volatility Index (VIX)	SELL	1/7/2014	-1	13.6
CBOE Volatility Index (VIX)	SELL	1/8/2014	-1	13.65
CBOE Volatility Index (VIX)	BUY	1/10/2014	1	13.25
CBOE Volatility Index (VIX)	SELL	1/14/2014	-1	13.05
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	13.3
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	2	13.45
CBOE Volatility Index (VIX)	BUY	1/17/2014	6	13.35
CBOE Volatility Index (VIX)	BUY	1/17/2014	11	13.4
CBOE Volatility Index (VIX)	SELL	1/17/2014	-12	14.25
CBOE Volatility Index (VIX)	SELL	1/17/2014	-10	14.3
CBOE Volatility Index (VIX)	SELL	1/17/2014	-1	14.25
CBOE Volatility Index (VIX)	BUY	1/17/2014	1	14.3
CBOE Volatility Index (VIX)	SELL	1/21/2014	-1	14.05
CBOE Volatility Index (VIX)	BUY	1/24/2014	1	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	1	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	1	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	1	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	2	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	2	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	2	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	2	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	4	16.15
CBOE Volatility Index (VIX)	BUY	1/24/2014	5	16.15
CBOE Volatility Index (VIX)	BUY	1/24/2014	10	16.1
CBOE Volatility Index (VIX)	BUY	1/24/2014	12	16.1
CBOE Volatility Index (VIX)	SELL	1/27/2014	-2	16.05
CBOE Volatility Index (VIX)	SELL	1/29/2014	-2	16.3
CBOE Volatility Index (VIX)	SELL	1/30/2014	-2	16.55
CBOE Volatility Index (VIX)	SELL	1/31/2014	-2	17.5
CBOE Volatility Index (VIX)	SELL	2/3/2014	-1	19.1

CBOE Volatility Index (VIX)	BUY	2/4/2014	1	18.65
CBOE Volatility Index (VIX)	SELL	2/5/2014	-1	19.1
CBOE Volatility Index (VIX)	SELL	2/7/2014	-7	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-5	15.4
CBOE Volatility Index (VIX)	SELL	2/7/2014	-5	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-4	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-1	15.45
CBOE Volatility Index (VIX)	SELL	2/7/2014	-1	15.4
CBOE Volatility Index (VIX)	SELL	2/7/2014	-1	15.45
CBOE Volatility Index (VIX)	SELL	2/11/2014	-1	15
CBOE Volatility Index (VIX)	BUY	2/14/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	2/14/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	2/14/2014	5	14.3
CBOE Volatility Index (VIX)	BUY	2/14/2014	7	14.25
CBOE Volatility Index (VIX)	SELL	2/14/2014	-7	14.7
CBOE Volatility Index (VIX)	SELL	2/14/2014	-4	14.65
CBOE Volatility Index (VIX)	SELL	2/14/2014	-3	14.6
CBOE Volatility Index (VIX)	BUY	2/19/2014	3	15.3
CBOE Volatility Index (VIX)	BUY	2/19/2014	4	15.3
CBOE Volatility Index (VIX)	BUY	2/19/2014	7	15.3
CBOE Volatility Index (VIX)	BUY	2/19/2014	13	15.35
CBOE Volatility Index (VIX)	SELL	2/20/2014	-13	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-2	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/20/2014	-1	14.9
CBOE Volatility Index (VIX)	SELL	2/25/2014	-1	14.85
CBOE Volatility Index (VIX)	BUY	2/28/2014	1	15.25
CBOE Volatility Index (VIX)	BUY	3/3/2014	2	16.6
CBOE Volatility Index (VIX)	SELL	3/4/2014	-1	15
CBOE Volatility Index (VIX)	SELL	3/4/2014	-1	15
CBOE Volatility Index (VIX)	SELL	3/6/2014	-1	15
CBOE Volatility Index (VIX)	BUY	3/7/2014	1	15.45
CBOE Volatility Index (VIX)	SELL	3/12/2014	-1	15.25
CBOE Volatility Index (VIX)	BUY	3/13/2014	2	16.6
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.35
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.6
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.75
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.85
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.85
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.95

CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.8
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.9
CBOE Volatility Index (VIX)	BUY	3/14/2014	1	17.9
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.5
CBOE Volatility Index (VIX)	BUY	3/14/2014	2	17.7
CBOE Volatility Index (VIX)	SELL	3/14/2014	-4	17.15
CBOE Volatility Index (VIX)	SELL	3/14/2014	-3	17.1
CBOE Volatility Index (VIX)	SELL	3/14/2014	-2	17.05
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17.2
CBOE Volatility Index (VIX)	SELL	3/14/2014	-1	17.05
CBOE Volatility Index (VIX)	SELL	3/17/2014	-1	16.1
CBOE Volatility Index (VIX)	SELL	3/18/2014	-1	15.55
CBOE Volatility Index (VIX)	SELL	3/20/2014	-1	15.7
CBOE Volatility Index (VIX)	BUY	3/21/2014	1	16
CBOE Volatility Index (VIX)	SELL	3/25/2014	-1	15.65
CBOE Volatility Index (VIX)	BUY	3/26/2014	1	16.05
CBOE Volatility Index (VIX)	SELL	3/28/2014	-1	15.55
CBOE Volatility Index (VIX)	SELL	3/31/2014	-1	15.1
CBOE Volatility Index (VIX)	SELL	4/1/2014	-1	14.45
CBOE Volatility Index (VIX)	BUY	4/4/2014	1	14.85
CBOE Volatility Index (VIX)	SELL	4/8/2014	-7	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-5	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-4	15.5
CBOE Volatility Index (VIX)	SELL	4/8/2014	-1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.65
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	1	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	2	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	3	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	4	15.5
CBOE Volatility Index (VIX)	BUY	4/8/2014	5	15.65
CBOE Volatility Index (VIX)	BUY	4/8/2014	7	15.6
CBOE Volatility Index (VIX)	SELL	4/10/2014	-5	15.8
CBOE Volatility Index (VIX)	SELL	4/10/2014	-2	15.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	2	16.85
CBOE Volatility Index (VIX)	BUY	4/11/2014	4	16.85

CBOE Volatility Index (VIX)	BUY	4/11/2014	5	16.85
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	16.45
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	16.9
CBOE Volatility Index (VIX)	SELL	4/14/2014	-1	17
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	16.75
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	16.85
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	16.95
CBOE Volatility Index (VIX)	BUY	4/14/2014	1	16.65
CBOE Volatility Index (VIX)	SELL	4/15/2014	-2	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/15/2014	-1	16.4
CBOE Volatility Index (VIX)	SELL	4/16/2014	-6	15.85
CBOE Volatility Index (VIX)	SELL	4/22/2014	-1	15.2
CBOE Volatility Index (VIX)	BUY	4/23/2014	1	15.3
CBOE Volatility Index (VIX)	SELL	4/30/2014	-1	14.95
CBOE Volatility Index (VIX)	SELL	5/7/2014	-1	14.35
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.1
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	5/19/2014	1	13.1
CBOE Volatility Index (VIX)	BUY	5/19/2014	2	13
CBOE Volatility Index (VIX)	BUY	5/19/2014	6	13.05
CBOE Volatility Index (VIX)	SELL	5/19/2014	-6	14.4
CBOE Volatility Index (VIX)	SELL	5/19/2014	-3	14.4
CBOE Volatility Index (VIX)	SELL	5/19/2014	-1	14.35
CBOE Volatility Index (VIX)	SELL	5/19/2014	-1	14.45
CBOE Volatility Index (VIX)	SELL	5/19/2014	-1	14.45
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.1
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.05
CBOE Volatility Index (VIX)	BUY	6/16/2014	1	13.15
CBOE Volatility Index (VIX)	BUY	6/16/2014	3	13.05
CBOE Volatility Index (VIX)	BUY	6/16/2014	6	13.1
CBOE Volatility Index (VIX)	SELL	6/16/2014	-7	13.85
CBOE Volatility Index (VIX)	SELL	6/16/2014	-3	13.8
CBOE Volatility Index (VIX)	SELL	6/16/2014	-2	13.8
CBOE Volatility Index (VIX)	BUY	7/14/2014	2	12
CBOE Volatility Index (VIX)	BUY	7/14/2014	3	11.95
CBOE Volatility Index (VIX)	BUY	7/14/2014	7	12.05
CBOE Volatility Index (VIX)	SELL	7/14/2014	-8	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-2	12.75
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.7
CBOE Volatility Index (VIX)	SELL	7/14/2014	-1	12.75
CBOE Volatility Index (VIX)	BUY	7/17/2014	8	13.75

CBOE Volatility Index (VIX)	SELL	7/22/2014	-4	12.95
CBOE Volatility Index (VIX)	SELL	7/22/2014	-4	12.95
CBOE Volatility Index (VIX)	BUY	7/24/2014	1	13.15
CBOE Volatility Index (VIX)	BUY	7/25/2014	1	13.5
CBOE Volatility Index (VIX)	BUY	7/31/2014	2	15.15
CBOE Volatility Index (VIX)	BUY	7/31/2014	4	15.15
CBOE Volatility Index (VIX)	BUY	8/1/2014	1	15.95
CBOE Volatility Index (VIX)	BUY	8/1/2014	1	15.95
CBOE Volatility Index (VIX)	BUY	8/1/2014	4	15.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	1	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	2	14.95
CBOE Volatility Index (VIX)	BUY	8/4/2014	5	14.95
CBOE Volatility Index (VIX)	SELL	8/5/2014	-1	16.1
CBOE Volatility Index (VIX)	SELL	8/7/2014	-5	16.6
CBOE Volatility Index (VIX)	SELL	8/7/2014	-1	16.6
CBOE Volatility Index (VIX)	SELL	8/8/2014	-1	15.95
CBOE Volatility Index (VIX)	SELL	8/11/2014	-2	14.8
CBOE Volatility Index (VIX)	SELL	8/11/2014	-2	14.75
CBOE Volatility Index (VIX)	SELL	8/11/2014	-2	14.8
CBOE Volatility Index (VIX)	SELL	8/12/2014	-3	14.6
CBOE Volatility Index (VIX)	SELL	8/12/2014	-2	14.65
CBOE Volatility Index (VIX)	SELL	8/12/2014	-1	14.65
CBOE Volatility Index (VIX)	BUY	8/18/2014	1	12.75
CBOE Volatility Index (VIX)	BUY	8/18/2014	2	12.6
CBOE Volatility Index (VIX)	BUY	8/18/2014	2	12.7
CBOE Volatility Index (VIX)	BUY	8/18/2014	2	12.65
CBOE Volatility Index (VIX)	BUY	8/18/2014	3	12.7
CBOE Volatility Index (VIX)	SELL	8/18/2014	-5	13.6
CBOE Volatility Index (VIX)	SELL	8/18/2014	-1	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-1	13.55
CBOE Volatility Index (VIX)	SELL	8/18/2014	-1	13.6
CBOE Volatility Index (VIX)	SELL	8/18/2014	-1	13.5
CBOE Volatility Index (VIX)	SELL	8/18/2014	-1	13.55
CBOE Volatility Index (VIX)	BUY	9/15/2014	1	14.2
CBOE Volatility Index (VIX)	BUY	9/15/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	9/15/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	9/15/2014	1	14.35
CBOE Volatility Index (VIX)	BUY	9/15/2014	1	14.45
CBOE Volatility Index (VIX)	BUY	9/15/2014	5	14.4
CBOE Volatility Index (VIX)	SELL	9/15/2014	-3	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.05
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	9/15/2014	-2	15.1
CBOE Volatility Index (VIX)	SELL	9/15/2014	-1	15.15
CBOE Volatility Index (VIX)	BUY	9/19/2014	2	14.15
CBOE Volatility Index (VIX)	BUY	9/19/2014	2	14.15
CBOE Volatility Index (VIX)	BUY	9/30/2014	1	16.3

CBOE Volatility Index (VIX)	BUY	9/30/2014	3	16.3
CBOE Volatility Index (VIX)	SELL	10/3/2014	-2	15.15
CBOE Volatility Index (VIX)	SELL	10/3/2014	-1	15.15
CBOE Volatility Index (VIX)	SELL	10/3/2014	-1	15.15
CBOE Volatility Index (VIX)	BUY	10/7/2014	2	17.05
CBOE Volatility Index (VIX)	BUY	10/7/2014	2	17
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.15
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.2
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.2
CBOE Volatility Index (VIX)	BUY	10/9/2014	1	17.2
CBOE Volatility Index (VIX)	BUY	10/13/2014	1	22.8
CBOE Volatility Index (VIX)	BUY	10/13/2014	1	22.8
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.45
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.75
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.7
CBOE Volatility Index (VIX)	SELL	10/20/2014	-1	18.8
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	18.6
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	18.8
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	18.9
CBOE Volatility Index (VIX)	BUY	10/20/2014	1	19.05
CBOE Volatility Index (VIX)	SELL	10/21/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	10/21/2014	-1	16.95
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/22/2014	-1	18.05
CBOE Volatility Index (VIX)	SELL	10/23/2014	-3	17.25
CBOE Volatility Index (VIX)	SELL	10/27/2014	-1	16.85
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.25
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.4
CBOE Volatility Index (VIX)	BUY	11/17/2014	1	14.3
CBOE Volatility Index (VIX)	BUY	11/17/2014	3	14.35
CBOE Volatility Index (VIX)	SELL	11/17/2014	-2	15.25
CBOE Volatility Index (VIX)	SELL	11/17/2014	-2	15.3
CBOE Volatility Index (VIX)	SELL	11/17/2014	-1	15.15
CBOE Volatility Index (VIX)	SELL	11/17/2014	-1	15.2
CBOE Volatility Index (VIX)	BUY	11/20/2014	1	15.15
CBOE Volatility Index (VIX)	BUY	11/20/2014	1	15.15
CBOE Volatility Index (VIX)	BUY	11/20/2014	2	15.15
CBOE Volatility Index (VIX)	BUY	11/20/2014	2	15.15